



HEALTH QUARTERLY STATEMENT

AS OF SEPTEMBER 30, 2017
OF THE CONDITION AND AFFAIRS OF THE

Harvard Pilgrim Health Care, Inc.

NAIC Group Code05950595NAIC Company Code96911Employer's ID Number04-2452600
(Current)(Prior)

Organized under the Laws ofMassachusetts, State of Domicile or Port of EntryMA

Country of DomicileUnited States of America

Licensed as business type:Health Maintenance Organization

Is HMO Federally Qualified? Yes [X] No []

Incorporated/Organized02/11/1969Commenced Business02/11/1969

Statutory Home Office93 Worcester StreetWellesley , MA, US 02481-9181
(Street and Number)(City or Town, State, Country and Zip Code)

Main Administrative Office93 Worcester StreetWellesley , MA, US 02481-9181781-263-6000
(Street and Number)(City or Town, State, Country and Zip Code)(Area Code) (Telephone Number)

Mail Address93 Worcester StreetWellesley , MA, US 02481-9181
(Street and Number or P.O. Box)(City or Town, State, Country and Zip Code)

Primary Location of Books and Records93 Worcester StreetWellesley , MA, US 02481-9181617-509-5697
(Street and Number)(City or Town, State, Country and Zip Code)(Area Code) (Telephone Number)

Internet Website Addresswww.hphc.org

Statutory Statement ContactKevin O'Connor617-509-5697
(Name)(Area Code) (Telephone Number)

kevin_oconnor@harvardpilgrim.org617-509-1778
(E-mail Address)(FAX Number)

OFFICERS

President and Chief Executive OfficerEric Hinman SchultzClerk/Secretary and Chief Legal OfficerTisa Kramer Hughes

Chief Financial Officer and TreasurerCharles Robert Goheen

OTHER

Michelle Joy Clayman, Assistant Treasurer

DIRECTORS OR TRUSTEES

Earl Wayne BaucomShelby Michael ChodosSusan Vercillo Duprey
Scott Sears HartzMyechia Minter-Jordan, M.D.Joyce Anne Murphy, Chair #
Joseph Francis O'Donnell, M.D.Eric Hinman SchultzMichael Joseph Shea, Vice Chair #
Mary Ann TocioHedwig Veith WhitneyRaymond Pawlicki

State ofMassachusettsSS:
County ofNorfolk

The officers of this reporting entity being duly sworn, each depose and say that they are the described officers of said reporting entity, and that on the reporting period stated above, all of the herein described assets were the absolute property of the said reporting entity, free and clear from any liens or claims thereon, except as herein stated, and that this statement, together with related exhibits, schedules and explanations therein contained, annexed or referred to, is a full and true statement of all the assets and liabilities and of the condition and affairs of the said reporting entity as of the reporting period stated above, and of its income and deductions therefrom for the period ended, and have been completed in accordance with the NAIC Annual Statement Instructions and Accounting Practices and Procedures manual except to the extent that: (1) state law may differ; or, (2) that state rules or regulations require differences in reporting not related to accounting practices and procedures, according to the best of their information, knowledge and belief, respectively. Furthermore, the scope of this attestation by the described officers also includes the related corresponding electronic filing with the NAIC, when required, that is an exact copy (except for formatting differences due to electronic filing) of the enclosed statement. The electronic filing may be requested by various regulators in lieu of or in addition to the enclosed statement.

Eric Hinman SchultzCharles Robert GoheenTisa Kramer Hughes
President and Chief Executive OfficerChief Financial Officer and TreasurerClerk/Secretary and Chief Legal Officer

Subscribed and sworn to before me thisa. Is this an original filing? Yes [X] No []
day of November, 2017b. If no,
1. State the amendment number.....
2. Date filed
3. Number of pages attached.....

Susan Greaney
Notary Public
08/10/2023

ASSETS

	Current Statement Date			4 December 31 Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
1. Bonds	259,979,687		259,979,687	281,779,690
2. Stocks:				
2.1 Preferred stocks			0	0
2.2 Common stocks	358,453,742	523,436	357,930,306	323,374,063
3. Mortgage loans on real estate:				
3.1 First liens			0	0
3.2 Other than first liens.....			0	0
4. Real estate:				
4.1 Properties occupied by the company (less \$ encumbrances)	22,285,219		22,285,219	23,088,576
4.2 Properties held for the production of income (less \$ encumbrances)			0	0
4.3 Properties held for sale (less \$ encumbrances)			0	0
5. Cash (\$(3,594,051)), cash equivalents (\$) and short-term investments (\$53,676,946)	50,082,895		50,082,895	64,948,565
6. Contract loans (including \$ premium notes)			0	0
7. Derivatives			0	0
8. Other invested assets	63,986,826		63,986,826	51,102,118
9. Receivables for securities			0	750,000
10. Securities lending reinvested collateral assets			0	0
11. Aggregate write-ins for invested assets	35,844,948	0	35,844,948	32,313,675
12. Subtotals, cash and invested assets (Lines 1 to 11)	790,633,316	523,436	790,109,880	777,356,687
13. Title plants less \$ charged off (for Title insurers only)			0	0
14. Investment income due and accrued	1,199,056		1,199,056	1,477,969
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	14,058,167	2,668,805	11,389,362	10,617,954
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$ earned but unbilled premiums)			0	0
15.3 Accrued retrospective premiums (\$) and contracts subject to redetermination (\$)			0	5,423,832
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	1,320,361		1,320,361	6,806,579
16.2 Funds held by or deposited with reinsured companies			0	0
16.3 Other amounts receivable under reinsurance contracts			0	0
17. Amounts receivable relating to uninsured plans	45,586,865	1,250,453	44,336,412	42,258,225
18.1 Current federal and foreign income tax recoverable and interest thereon			0	0
18.2 Net deferred tax asset			0	0
19. Guaranty funds receivable or on deposit			0	0
20. Electronic data processing equipment and software	77,167,342	71,604,312	5,563,030	4,614,005
21. Furniture and equipment, including health care delivery assets (\$)	8,333,111	8,333,111	0	0
22. Net adjustment in assets and liabilities due to foreign exchange rates			0	0
23. Receivables from parent, subsidiaries and affiliates	31,158,419		31,158,419	19,418,996
24. Health care (\$24,700,625) and other amounts receivable	40,322,350	5,848,981	34,473,369	32,993,732
25. Aggregate write-ins for other than invested assets	14,539,636	10,605,440	3,934,196	3,837,195
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	1,024,318,623	100,834,538	923,484,085	904,805,174
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts			0	0
28. Total (Lines 26 and 27)	1,024,318,623	100,834,538	923,484,085	904,805,174
DETAILS OF WRITE-INS				
1101. Investment in HPHC Institute	34,042,588		34,042,588	29,660,394
1102. Investment in Benevera Health	1,372,478		1,372,478	1,268,298
1103. Deposits	429,882		429,882	1,384,983
1198. Summary of remaining write-ins for Line 11 from overflow page	0	0	0	0
1199. Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)	35,844,948	0	35,844,948	32,313,675
2501. Prepaid Expenses and Other Assets	14,539,636	10,605,440	3,934,196	3,837,195
2502.				
2503.				
2598. Summary of remaining write-ins for Line 25 from overflow page	0	0	0	0
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	14,539,636	10,605,440	3,934,196	3,837,195

LIABILITIES, CAPITAL AND SURPLUS

	Current Period			Prior Year
	1 Covered	2 Uncovered	3 Total	4 Total
1. Claims unpaid (less \$ reinsurance ceded)	127,804,856		127,804,856	119,537,145
2. Accrued medical incentive pool and bonus amounts	57,904,046		57,904,046	39,312,914
3. Unpaid claims adjustment expenses	1,770,395		1,770,395	1,684,804
4. Aggregate health policy reserves, including the liability of \$0 for medical loss ratio rebate per the Public Health Service Act	7,724,969		7,724,969	5,717,192
5. Aggregate life policy reserves			0	0
6. Property/casualty unearned premium reserve			0	0
7. Aggregate health claim reserves			0	0
8. Premiums received in advance	31,877,665		31,877,665	54,385,605
9. General expenses due or accrued	68,939,597		68,939,597	74,572,088
10.1 Current federal and foreign income tax payable and interest thereon (including \$ on realized gains (losses))			0	0
10.2 Net deferred tax liability			0	0
11. Ceded reinsurance premiums payable			0	620,230
12. Amounts withheld or retained for the account of others.....	610,230		610,230	39,115
13. Remittances and items not allocated			0	0
14. Borrowed money (including \$10,000,000 current) and interest thereon \$1,456 (including \$1,456 current)	10,001,456		10,001,456	24,803,712
15. Amounts due to parent, subsidiaries and affiliates	7,294,266		7,294,266	5,056,992
16. Derivatives			0	0
17. Payable for securities	644,574		644,574	0
18. Payable for securities lending			0	0
19. Funds held under reinsurance treaties (with \$ authorized reinsurers, \$ unauthorized reinsurers and \$ certified reinsurers).....			0	0
20. Reinsurance in unauthorized and certified (\$) companies			0	0
21. Net adjustments in assets and liabilities due to foreign exchange rates			0	0
22. Liability for amounts held under uninsured plans	104,887,984		104,887,984	88,018,021
23. Aggregate write-ins for other liabilities (including \$ current)	25,350,741	0	25,350,741	34,255,299
24. Total liabilities (Lines 1 to 23)	444,810,779	0	444,810,779	448,003,117
25. Aggregate write-ins for special surplus funds	XXX	XXX	13,182,463	0
26. Common capital stock	XXX	XXX		
27. Preferred capital stock	XXX	XXX		
28. Gross paid in and contributed surplus	XXX	XXX		
29. Surplus notes	XXX	XXX	380,362	280,061
30. Aggregate write-ins for other than special surplus funds	XXX	XXX	0	0
31. Unassigned funds (surplus)	XXX	XXX	465,110,481	456,521,996
32. Less treasury stock, at cost:				
32.1 shares common (value included in Line 26 \$)	XXX	XXX		
32.2 shares preferred (value included in Line 27 \$)	XXX	XXX		
33. Total capital and surplus (Lines 25 to 31 minus Line 32)	XXX	XXX	478,673,306	456,802,057
34. Total liabilities, capital and surplus (Lines 24 and 33)	XXX	XXX	923,484,085	904,805,174
DETAILS OF WRITE-INS				
2301. Quincy Mortgage	19,200,000		19,200,000	29,000,000
2302. Accrued Long Term Expenses	5,197,195		5,197,195	4,360,785
2303. Deferred Rent	953,546		953,546	894,514
2398. Summary of remaining write-ins for Line 23 from overflow page	0	0	0	0
2399. Totals (Lines 2301 through 2303 plus 2398)(Line 23 above)	25,350,741	0	25,350,741	34,255,299
2501. ACA Industry Fee – Data Year	XXX	XXX	13,182,463	0
2502.	XXX	XXX		0
2503.	XXX	XXX		0
2598. Summary of remaining write-ins for Line 25 from overflow page	XXX	XXX	0	0
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	XXX	XXX	13,182,463	0
3001.	XXX	XXX		0
3002.	XXX	XXX		0
3003.	XXX	XXX		0
3098. Summary of remaining write-ins for Line 30 from overflow page	XXX	XXX	0	0
3099. Totals (Lines 3001 through 3003 plus 3098)(Line 30 above)	XXX	XXX	0	0

STATEMENT OF REVENUE AND EXPENSES

	Current Year To Date		Prior Year To Date	Prior Year Ended December 31
	1 Uncovered	2 Total	3 Total	4 Total
1. Member Months	XXX	2,403,750	2,751,885	3,633,400
2. Net premium income (including \$ non-health premium income).....	XXX	1,243,060,740	1,356,121,991	1,773,056,585
3. Change in unearned premium reserves and reserve for rate credits.....	XXX		9,225,352	9,225,352
4. Fee-for-service (net of \$ medical expenses).....	XXX			
5. Risk revenue	XXX			
6. Aggregate write-ins for other health care related revenues	XXX	0	0	0
7. Aggregate write-ins for other non-health revenues	XXX	0	0	0
8. Total revenues (Lines 2 to 7)	XXX	1,243,060,740	1,365,347,343	1,782,281,937
Hospital and Medical:				
9. Hospital/medical benefits		811,045,495	905,533,105	1,184,362,147
10. Other professional services		27,612,542	33,475,883	44,306,801
11. Outside referrals		35,253,332	32,758,668	43,956,438
12. Emergency room and out-of-area		14,424,941	14,045,238	18,958,665
13. Prescription drugs		177,922,884	191,506,708	254,667,510
14. Aggregate write-ins for other hospital and medical	0	0	0	0
15. Incentive pool, withhold adjustments and bonus amounts		46,890,804	24,083,476	39,057,735
16. Subtotal (Lines 9 to 15)	0	1,113,149,998	1,201,403,078	1,585,309,296
Less:				
17. Net reinsurance recoveries		2,244,293	28,686	2,196,030
18. Total hospital and medical (Lines 16 minus 17)	0	1,110,905,705	1,201,374,392	1,583,113,266
19. Non-health claims (net)				
20. Claims adjustment expenses, including \$14,583,949 cost containment expenses		33,205,671	30,344,591	41,288,558
21. General administrative expenses		122,556,648	139,223,942	179,728,391
22. Increase in reserves for life and accident and health contracts (including \$ increase in reserves for life only)				(692,553)
23. Total underwriting deductions (Lines 18 through 22).....	0	1,266,668,024	1,370,942,925	1,803,437,662
24. Net underwriting gain or (loss) (Lines 8 minus 23)	XXX	(23,607,284)	(5,595,582)	(21,155,725)
25. Net investment income earned		7,556,922	7,235,052	10,288,696
26. Net realized capital gains (losses) less capital gains tax of \$		6,629,401	6,434,557	38,306,136
27. Net investment gains (losses) (Lines 25 plus 26)	0	14,186,323	13,669,609	48,594,832
28. Net gain or (loss) from agents' or premium balances charged off [(amount recovered \$) (amount charged off \$)].....				
29. Aggregate write-ins for other income or expenses	0	(5,696,389)	(6,455,273)	(8,986,085)
30. Net income or (loss) after capital gains tax and before all other federal income taxes (Lines 24 plus 27 plus 28 plus 29)	XXX	(15,117,350)	1,618,754	18,453,022
31. Federal and foreign income taxes incurred	XXX			
32. Net income (loss) (Lines 30 minus 31)	XXX	(15,117,350)	1,618,754	18,453,022
DETAILS OF WRITE-INS				
0601.	XXX			
0602.	XXX			
0603.	XXX			
0698. Summary of remaining write-ins for Line 6 from overflow page	XXX	0	0	0
0699. Totals (Lines 0601 through 0603 plus 0698)(Line 6 above)	XXX	0	0	0
0701.	XXX			
0702.	XXX			
0703.	XXX			
0798. Summary of remaining write-ins for Line 7 from overflow page	XXX	0	0	0
0799. Totals (Lines 0701 through 0703 plus 0798)(Line 7 above)	XXX	0	0	0
1401.				
1402.				
1403.				
1498. Summary of remaining write-ins for Line 14 from overflow page	0	0	0	0
1499. Totals (Lines 1401 through 1403 plus 1498)(Line 14 above)	0	0	0	0
2901. Miscellaneous & Other Expense		(5,696,389)	(6,455,273)	(8,986,085)
2902.				
2903.				
2998. Summary of remaining write-ins for Line 29 from overflow page	0	0	0	0
2999. Totals (Lines 2901 through 2903 plus 2998)(Line 29 above)	0	(5,696,389)	(6,455,273)	(8,986,085)

STATEMENT OF REVENUE AND EXPENSES (Continued)

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
CAPITAL AND SURPLUS ACCOUNT			
33. Capital and surplus prior reporting year.....	456,802,057	458,118,109	458,118,109
34. Net income or (loss) from Line 32	(15,117,350)	1,618,754	18,453,022
35. Change in valuation basis of aggregate policy and claim reserves			
36. Change in net unrealized capital gains (losses) less capital gains tax of \$	31,359,271	(44,210,785)	(59,641,949)
37. Change in net unrealized foreign exchange capital gain or (loss)			
38. Change in net deferred income tax			
39. Change in nonadmitted assets	5,529,027	(346,414)	54,695,199
40. Change in unauthorized and certified reinsurance	0	0	0
41. Change in treasury stock	0	0	0
42. Change in surplus notes	100,301	(9,699,699)	(19,466,265)
43. Cumulative effect of changes in accounting principles.....			
44. Capital Changes:			
44.1 Paid in	0	0	0
44.2 Transferred from surplus (Stock Dividend).....	0	0	0
44.3 Transferred to surplus.....			
45. Surplus adjustments:			
45.1 Paid in	0	0	0
45.2 Transferred to capital (Stock Dividend)			
45.3 Transferred from capital			
46. Dividends to stockholders			
47. Aggregate write-ins for gains or (losses) in surplus	0	265,434	4,643,941
48. Net change in capital & surplus (Lines 34 to 47)	21,871,249	(52,372,710)	(1,316,052)
49. Capital and surplus end of reporting period (Line 33 plus 48)	478,673,306	405,745,399	456,802,057
DETAILS OF WRITE-INS			
4701. Change in net prior service costs and recognized loss for postretirement medical plan	0	265,434	4,643,941
4702.			
4703.			
4798. Summary of remaining write-ins for Line 47 from overflow page	0	0	0
4799. Totals (Lines 4701 through 4703 plus 4798)(Line 47 above)	0	265,434	4,643,941

CASH FLOW

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
Cash from Operations			
1. Premiums collected net of reinsurance	1,225,193,367	1,340,753,262	1,779,438,545
2. Net investment income	9,091,623	9,623,772	12,636,419
3. Miscellaneous income	1,194,266	(6,817,161)	4,361,188
4. Total (Lines 1 to 3)	1,235,479,256	1,343,559,873	1,796,436,152
5. Benefit and loss related payments	1,083,701,921	1,178,938,712	1,570,407,647
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts			
7. Commissions, expenses paid and aggregate write-ins for deductions	125,306,221	117,541,806	165,535,765
8. Dividends paid to policyholders			
9. Federal and foreign income taxes paid (recovered) net of \$ tax on capital gains (losses)	0	0	0
10. Total (Lines 5 through 9)	1,209,008,142	1,296,480,519	1,735,943,413
11. Net cash from operations (Line 4 minus Line 10)	26,471,114	47,079,354	60,492,739
Cash from Investments			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	50,630,464	74,008,308	99,243,392
12.2 Stocks	13,801,700	17,118,300	17,118,300
12.3 Mortgage loans	0	0	0
12.4 Real estate	0	0	35,159,470
12.5 Other invested assets	4,105,379	0	2,245,271
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	0	0	0
12.7 Miscellaneous proceeds	5,776,768	6,261,542	0
12.8 Total investment proceeds (Lines 12.1 to 12.7)	74,314,311	97,388,150	153,766,433
13. Cost of investments acquired (long-term only):			
13.1 Bonds	30,060,307	6,783,757	6,783,757
13.2 Stocks	16,052,237	43,895,047	95,122,601
13.3 Mortgage loans	0	0	0
13.4 Real estate	13,287	0	0
13.5 Other invested assets	15,748,561	21,867,182	35,073,719
13.6 Miscellaneous applications	3,531,273	5,749,969	1,716,906
13.7 Total investments acquired (Lines 13.1 to 13.6)	65,405,665	78,295,955	138,696,983
14. Net increase (or decrease) in contract loans and premium notes	0	0	0
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	8,908,646	19,092,195	15,069,450
Cash from Financing and Miscellaneous Sources			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes	100,301	(9,699,699)	(9,666,265)
16.2 Capital and paid in surplus, less treasury stock	0	0	0
16.3 Borrowed funds	(14,802,256)	(15,003,767)	(15,007,655)
16.4 Net deposits on deposit-type contracts and other insurance liabilities	0	0	0
16.5 Dividends to stockholders	0	0	0
16.6 Other cash provided (applied)	(35,543,475)	(66,367,232)	(59,591,868)
17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	(50,245,430)	(91,070,698)	(84,265,788)
RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18. Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17)	(14,865,670)	(24,899,149)	(8,703,599)
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year	64,948,565	73,652,164	73,652,164
19.2 End of period (Line 18 plus Line 19.1)	50,082,895	48,753,015	64,948,565

Note: Supplemental disclosures of cash flow information for non-cash transactions:

20.0001. Reclassification of surplus notes to borrowed money			9,800,000
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EXHIBIT OF PREMIUMS, ENROLLMENT AND UTILIZATION

	1 Total	Comprehensive (Hospital & Medical)		4 Medicare Supplement	5 Vision Only	6 Dental Only	7 Federal Employees Health Benefit Plan	8 Title XVIII Medicare	9 Title XIX Medicaid	10 Other
		2 Individual	3 Group							
Total Members at end of:										
1. Prior Year	287,462	23,925	261,142	0	0	0	0	2,395	0	0
2. First Quarter	276,216	31,963	238,079	0	0	0	0	6,174	0	0
3. Second Quarter	261,096	29,794	224,986	0	0	0	0	6,316	0	0
4. Third Quarter	252,441	28,352	217,562					6,527		
5. Current Year	0									
6. Current Year Member Months	2,403,750	273,503	2,073,630					56,617		
Total Member Ambulatory Encounters for Period:										
7. Physician	931,961	95,153	787,544					49,264		
8. Non-Physician	723,466	94,145	606,251					23,070		
9. Total	1,655,427	189,298	1,393,795	0	0	0	0	72,334	0	0
10. Hospital Patient Days Incurred	53,432	5,743	42,302					5,387		
11. Number of Inpatient Admissions	12,049	1,281	9,467					1,301		
12. Health Premiums Written (a)	1,243,628,590	149,277,548	1,046,990,136					47,360,906		
13. Life Premiums Direct	0									
14. Property/Casualty Premiums Written	0									
15. Health Premiums Earned	1,243,628,589	149,277,548	1,046,990,135					47,360,906		
16. Property/Casualty Premiums Earned	0									
17. Amount Paid for Provision of Health Care Services.....	1,091,432,428	123,443,934	926,187,940					41,800,554		
18. Amount Incurred for Provision of Health Care Services	1,113,149,999	125,422,027	940,551,531					47,176,441		

(a) For health premiums written: amount of Medicare Title XVIII exempt from state taxes or fees \$47,306,906

STATEMENT AS OF SEPTEMBER 30, 2017 OF THE Harvard Pilgrim Health Care, Inc.

CLAIMS UNPAID AND INCENTIVE POOL, WITHHOLD AND BONUS (Reported and Unreported)

[illegible]

UNDERWRITING AND INVESTMENT EXHIBIT

ANALYSIS OF CLAIMS UNPAID - PRIOR YEAR - NET OF REINSURANCE

Line of Business	Claims Paid Year to Date		Liability End of Current Quarter		5 Claims Incurred in Prior Years (Columns 1 + 3)	6 Estimated Claim Reserve and Claim Liability December 31 of Prior Year
	1 On Claims Incurred Prior to January 1 of Current Year	2 On Claims Incurred During the Year	3 On Claims Unpaid Dec. 31 of Prior Year	4 On Claims Incurred During the Year		
1. Comprehensive (hospital and medical)	80,323,256	938,147,328	4,384,469	114,468,994	84,707,725	116,517,669
2. Medicare Supplement					0	0
3. Dental Only					0	0
4. Vision Only					0	0
5. Federal Employees Health Benefits Plan					0	0
6. Title XVIII - Medicare	2,270,721	39,529,833	126,502	8,824,891	2,397,223	3,019,476
7. Title XIX - Medicaid					0	0
8. Other health					0	0
9. Health subtotal (Lines 1 to 8)	82,593,977	977,677,161	4,510,971	123,293,885	87,104,948	119,537,145
10. Healthcare receivables (a)	5,051,502	20,796,123			5,051,502	20,706,348
11. Other non-health					0	0
12. Medical incentive pools and bonus amounts	23,840,617	5,076,380	22,608,433	35,295,613	46,449,050	39,312,914
13. Totals (Lines 9-10+11+12)	101,383,092	961,957,418	27,119,404	158,589,498	128,502,496	138,143,711

(a) Excludes \$ loans or advances to providers not yet expensed.

1. Summary of Significant Accounting Policies and Going Concern

A. Accounting Practices

The accompanying financial statements of Harvard Pilgrim Health Care, Inc. ("Harvard Pilgrim" or the "Company") have been prepared in accordance with the National Association of Insurance Commissioners ("NAIC") Accounting Practices and Procedures Manual for statutory accounting principles ("NAIC SAP"), which do not differ from the accounting practices prescribed or permitted by the Division of Insurance of the Commonwealth of Massachusetts.

Harvard Pilgrim's net income and capital and surplus, based on NAIC SAP and practices prescribed and permitted by the Commonwealth of Massachusetts, are shown below:

	SSAP #	F/S Page	F/S Line #	September 30, 2017	December 31, 2016
NET INCOME (LOSS)					
(1) State basis (Page 4, Line 32, Columns 2 & 4)	XXX	XXX	XXX	\$ (15,117,350)	\$ 18,453,022
(2) State Prescribed Practices that increase/(decrease) NAIC SAP:					
(3) State Permitted Practices that increase/(decrease) NAIC SAP:					
(4) NAIC SAP (1-2-3=4)	XXX	XXX	XXX	\$ (15,117,350)	\$ 18,453,022
SURPLUS					
(5) State basis (Page 3, Line 33, Columns 3 & 4)	XXX	XXX	XXX	\$ 478,673,306	\$456,802,057
(6) State Prescribed Practices that increase/(decrease) NAIC SAP:					
(7) State Permitted Practices that increase/(decrease) NAIC SAP:					
(8) NAIC SAP (5-6-7=8)	XXX	XXX	XXX	\$ 478,673,306	\$456,802,057

B. Use of Estimates in the Preparation of the Financial Statements

No significant changes from the Annual Statement for the year ended December 31, 2016.

C. Accounting Policies

No significant changes from the Annual Statement for the year ended December 31, 2016.

Loan-backed Securities

Loan-backed securities are reported at cost upon acquisition, and amortization of premium or discount is calculated using the scientific method and recorded as an adjustment to investment income. These securities are stated at either amortized cost or the lower of amortized cost or fair value. The retrospective adjustment method is used to value all securities.

Risk Sharing Provisions of the Affordable Care Act

Beginning in 2014, the Federal Affordable Care Act ("ACA") included three programs designed to stabilize the health insurance market ("3Rs"): a transitional reinsurance program ("ACA Reinsurance"), a temporary risk corridor program ("Risk Corridor"), and a permanent risk adjustment program ("Risk Adjustment"). The ACA Reinsurance and the Risk Corridor programs expired at the end of 2016.

D. Going Concern

Management continually evaluates the Company's ability to continue as a going concern. After considering management's plans, potential events and principal conditions, there is no substantial doubt about the Company's ability to continue as a going concern.

2. Accounting Changes and Corrections of Errors

No significant changes from the Annual Statement for the year ended December 31, 2016.

3. Business Combinations and Goodwill

No significant changes from the Annual Statement for the year ended December 31, 2016.

4. Discontinued Operations

No significant changes from the Annual Statement for the year ended December 31, 2016.

5. Investments

A. Mortgage Loans - None

B. Debt Restructuring - None

C. Reverse Mortgages - None

D. Loan-Backed Securities

- (1) Prepayment assumptions for single class and multiclass mortgage-backed / asset-backed securities were obtained from third party providers.
- (2) The Company has the ability and intent to retain all loan-backed and structured securities for the period of time sufficient to recover the amortized cost basis. The Company did not recognize any other-than-temporary impairments on loan backed securities for the nine months ended September 30, 2017.
- (3) The Company did not hold any securities with a recognized other-than-temporary impairment on September 30, 2017.
- (4) For all impaired securities (fair value is less than cost or amortized cost) for which other-than-temporary impairment has not been recognized in earnings as a realized loss (including securities with a recognized other-than-temporary impairment for non-interest related declines when a non-recognized interest related impairment remains), the aggregate amount of unrealized losses and related fair value as of September 30, 2017 are as follows:

a. The aggregate amount of unrealized losses:	
1. Less than 12 Months	\$ (626,213)
2. 12 Months or Longer	\$ (381,378)
b. The aggregate related fair value of securities with unrealized losses:	
1. Less than 12 Months	\$ 65,722,235
2. 12 Months or Longer	\$ 17,284,168

E. Repurchase Agreements and/or Securities Lending Transactions - None

F. Real Estate

No significant changes from the Annual Statement for the year ended December 31, 2016.

G. Investments in Low-income Housing Tax Credits (LIHTC) - None

H. Restricted Assets

No significant changes from the Annual Statement for the year ended December 31, 2016.

I. Working Capital Finance Investments – None

J. Offsetting and Netting of Assets and Liabilities - None

K. Structured Notes – None

L. 5* Securities – None

M. Short Sales – None

N. Prepayment Penalty and Acceleration Fees – None

6. Joint Ventures, Partnerships and Limited Liability Companies

No significant changes from the Annual Statement for the year ended December 31, 2016.

7. Investment Income

No significant changes from the Annual Statement for the year ended December 31, 2016.

8. Derivative Instruments

No significant changes from the Annual Statement for the year ended December 31, 2016.

(4) Borrowed from FHLB:

a. Amount Pledged as of Reporting Date

1. Current Year	Total	Funding Agreements
		Reserves Established
(a) Debt.....	\$..... 10,000,000	.....XXX.....
(b) Funding Agreements.....	0	..... 0
(c) Other.....	0	.....XXX.....
(d) Aggregate Total (a+b+c).....	\$..... 10,000,000	\$..... 0
2. Prior Year-end		
(a) Debt.....	\$..... 15,000,000	.....XXX.....
(b) Funding Agreements.....	0	..... 0
(c) Other.....	0	.....XXX.....
(d) Aggregate Total (a+b+c).....	\$..... 15,000,000	\$..... 0

b. Maximum Amount during Reporting Period - Current Year

	Total
1. Debt.....	\$..... 30,000,000
2. Funding Agreements.....	0
3. Other.....	0
4. Aggregate Total (1+2+3).....	\$..... 30,000,000

c. FHLB Prepayment Obligations

	Does the company have prepayment obligations under the following arrangements (YES/NO)?
1. Debt.....	YES
2. Funding Agreements.....	NO
3. Other.....	NO

12. Retirement Plans, Deferred Compensation, Postemployment Benefits and Compensated Absences and Other Postretirement Benefit Plans

A. Defined Benefit Plan

(4) The following table represents components of the net periodic benefit cost of the postretirement medical plan for the periods ending September 30, 2017 and December 31, 2016:

	Pension Benefits		Postretirement Benefits		Postemployment & Compensated Absence Benefits	
	2017	2016	2017	2016	2017	2016
a. Service cost			\$ 16,893	\$ 471,150		
b. Interest cost			214,992	573,049		
c. Expected return on plan assets						
d. Amortization of unrecognized transition obligation or transition asset						
e. Amounts of recognized gains and losses						
f. Amount of prior service cost recognized				324,419		
g. Amount of gain or loss recognized due to a settlement of curtailment				(2,750,563)		
h. Total net periodic benefit cost			\$231,885	\$ (1,381,945)		

B. Defined Contribution Plan

No significant changes from the Annual Statement for the year ended December 31, 2016.

C. Multiemployer Plans – Not applicable

D. Consolidated/Holding Company Plans – Not applicable

E. Postretirement Benefits and Compensated Absences – Not applicable

F. Impact of Medicare Modernization Act on Postretirement Benefits (INT 04-17) - Not applicable

13. Capital and Surplus, Shareholders’ Dividend Restrictions and Quasi-Reorganization

No significant changes from the Annual Statement for the year ended December 31, 2016.

14. Liabilities, Contingencies and Assessments

A. Contingent Commitments

No significant changes from the Annual Statement for the year ended December 31, 2016.

B. Assessments

No significant changes from the Annual Statement for the year ended December 31, 2016.

C. Gain Contingencies - None

D. Claims Related Extra Contractual Obligations and Bad Faith Losses Stemming from Lawsuits - None

E. Joint and Several Liabilities - None

F. All Other Contingencies

No significant changes from the Annual Statement for the year ended December 31, 2016.

15. Leases

No significant changes from the Annual Statement for the year ended December 31, 2016.

16. Information about Financial Instruments with Off-Balance Sheet Risk and Financial Instruments with Concentrations of Credit Risk

No significant changes from the Annual Statement for the year ended December 31, 2016.

17. Sale, Transfer and Servicing of Financial Assets and Extinguishments of Liabilities

A. Transfers of Receivables Reported as Sales - None

B. Transfers and Servicing of Financial Assets - None

C. Wash Sales - None

18. Gain or Loss to the Reporting Entity from Uninsured Plans and the Uninsured Portion of Partially Insured Plans

A. ASO Plans

No significant changes from the Annual Statement for the year ended December 31, 2016.

B. ASC Plans - None

C. Medicare or Other Similarly Structured Cost Based Reimbursement Contracts - None

19. Direct Premium Written/Produced by Managing General Agents/Third Party Administrators-

No significant changes from the Annual Statement for the year ended December 31, 2016.

20. Fair Value Measurement

A. Assets and Liabilities Measured at Fair Value

Harvard Pilgrim's financial assets and liabilities carried at fair value have been classified, for disclosure purposes, based on a hierarchy defined by Statement of Statutory Accounting Principles No. 100, *Fair Value Measurements*.

(1) Fair Value Measurements at the reporting date:

STATEMENT AS OF SEPTEMBER 30, 2017 OF THE Harvard Pilgrim Health Care, Inc.

Description	(Level 1)	(Level 2)	(Level 3)	Total
a. Assets at fair value				
Bonds				
Indust. & Misc.	\$ -	\$ 1,991,960	\$ -	\$ 1,991,960
Total Bonds	\$ -	\$ 1,991,960	\$ -	\$ 1,991,960
Common Stock				
Industrial & Misc.	\$ 821,500	\$ -	\$ -	\$ 821,500
Mutual Funds	163,229,752	-	-	163,229,752
Total Common Stocks	\$ 164,051,252	\$ -	\$ -	\$ 164,051,252
Total assets at fair value	\$ 164,051,252	\$ 1,991,960	\$ -	\$ 166,043,212

- (a) There were no transfers between Level 1 and Level 2 during the three month period ended September 30, 2017.
- (2) Fair value measurements in Level 3 of the fair value hierarchy as of September 30, 2017: None
- (3) The policy on the timing of recognizing transfers in and out of Level 3: Transfers in and out of Level 3 securities are recognized at the end of the reporting period.
- (4) For fair value measurements categorized within Level 2 and Level 3 of the fair value hierarchy, the valuation technique(s) and the inputs used in the fair value measurement: fair value measurements of securities within the Level 2 and Level 3 hierarchy are determined using the NAIC approved independent third party pricing vendor as of September 30, 2017. FHLB Class B stock is valued using certain observable and unobservable inputs provided by current and past market conditions as well as issuer historical and guaranteed pricing.
- (5) As of September 30, 2017, the Company did not have any derivative assets or liabilities.

B. Other Fair Value Measurements – Not applicable

C. The Aggregate Fair Value by Hierarchical Level as of September 30, 2017:

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	(Level 1)	(Level 2)	(Level 3)	Not Practicable (Carrying Value)
Bonds	\$ 263,596,558	\$ 259,979,687	\$ -	\$ 263,596,558	\$ -	\$ -
Common Stock	164,051,252	164,051,252	164,051,252	-	-	-
Short Term Investments	53,676,946	53,676,946	53,676,946	-	-	-
Total	\$481,324,756	\$ 477,707,885	\$ 217,728,198	\$ 263,596,558	\$ -	\$ -

D. Not Practicable to Estimate Fair Value – Not applicable

21. Other Items

A. Extraordinary Items - None

B. Troubled Debt Restructuring - None

C. Other Disclosures and Unusual Items

No significant changes from the Annual Statement for the year ended December 31, 2016.

D. Business Interruption Insurance Recoveries - None

E. State Transferable and Non-transferable Tax Credits - None

F. Subprime Mortgage Related Risk Exposure

No significant changes from the Annual Statement for the year ended December 31, 2016.

G. Retained Assets - None

H. Insurance-Linked Securities (ILS) Contracts – None

22. Events Subsequent

Harvard Pilgrim has evaluated events and transactions subsequent to September 30, 2017, through November 15, 2017, the date the financial statements are available for issuance and has

determined there were no material events or transactions which require adjustment to, or disclosure in, the financial statements.

23. Reinsurance

A. Ceded Reinsurance Report

No significant changes from the Annual Statement for the year ended December 31, 2016.

B. Uncollectible Reinsurance

No significant changes from the Annual Statement for the year ended December 31, 2016.

C. Commutation of Ceded Reinsurance – None

D. Certified Reinsurer rating downgraded or status subject to revocation - None

24. Retrospectively Rated Contracts & Contracts Subject to Redetermination

A. No significant changes from the Annual Statement for the year ended December 31, 2016.

B. No significant changes from the Annual Statement for the year ended December 31, 2016.

C. No significant changes from the Annual Statement for the year ended December 31, 2016.

D. No significant changes from the Annual Statement for the year ended December 31, 2016.

E. Risk Sharing Provisions of the Affordable Care Act

(1) Did the reporting entity write accident and health insurance premium which is subject to the ACA risk -sharing provisions (YES or NO)? YES

(2) Impact of Risk-Sharing Provisions of the ACA on Admitted Assets, Liabilities and Revenue for the Current Year are below:

a. Permanent ACA Risk Adjustment Program:	AMOUNT
Assets:	
1. Premium adjustments receivable due to ACA Risk Adjustment.....	\$ -
Liabilities:	
2. Risk adjustment user fees payable for ACA Risk Adjustment.....	39,387
3. Premium adjustments payable due to ACA Risk Adjustment.....	6,065,261
Operations (Revenue & Expense):	
4. Reported as revenue in premium for accident and health contracts (written/collected) due to ACA Risk Adjustment (increase) decrease to revenue.....	25,130,347
5. Reported in expenses as ACA risk adjustment user fees (incurred/paid).....	165,231
b. Transitional ACA Reinsurance Program:	
Assets:	
1. Amounts recoverable for claims paid due to ACA Reinsurance.....	1,320,361
2. Amounts recoverable for claims unpaid due to ACA Reinsurance (Contra Liability).....	-
3. Amounts receivable relating to uninsured plans for contributions for ACA Reinsurance.....	-
Liabilities:	
4. Liabilities for contributions payable due to ACA Reinsurance - not reported as ceded premium.....	1,707,108
5. Ceded reinsurance premiums payable due to ACA Reinsurance.....	-
6. Liabilities for amounts held under uninsured plans contributions for ACA Reinsurance.....	-
Operations (Revenue & Expense):	
7. Ceded reinsurance premiums due to ACA Reinsurance.....	-
8. Reinsurance recoveries (income statement) due to ACA Reinsurance payments or expected payments.....	2,067,208
9. ACA Reinsurance contributions - not reported as ceded premium.....	-
c. Temporary ACA Risk Corridors Program:	
Assets:	
1. Accrued retrospective premium due to ACA Risk Corridors.....	-
Liabilities:	
2. Reserve for rate credits or policy experience rating refunds due to ACA Risk Corridors.....	-
Operations (Revenue & Expense):	
3. Effect of ACA Risk Corridors on net premium income (paid/received).....	-
4. Effect of ACA Risk Corridors on change in reserves for rate credits.....	-

(3) Roll forward of prior year ACA risk-sharing provisions for the following asset (gross of any non-admission) and liability balances, along with the reasons for adjustments to prior year balance:

STATEMENT AS OF SEPTEMBER 30, 2017 OF THE Harvard Pilgrim Health Care, Inc.

		Accrued During the Prior Year on Business Written Before December 31 of the Prior Year		Received or Paid as of the Current Year on Business Written Before December 31 of the Prior Year		Differences		Adjustments			Unsettled Balances as of the Reporting Date	
						Prior Year Accrued Less Payments (Col 1 - 3)	Prior Year Accrued Less Payments (Col 2 - 4)	To Prior Year Balances	To Prior Year Balances		Cumulative Balance from Prior Years (Col 1 - 3 + 7)	Cumulative Balance from Prior Years (Col 2 - 4 + 8)
		1	2	3	4	5	6	7	8		9	10
		Receivable	(Payable)	Receivable	(Payable)	Receivable	(Payable)	Receivable	(Payable)	Ref	Receivable	(Payable)
a.	Permanent ACA Risk Adjustment Program:											
	1. Premium adjustments receivable	5,423,832	-	-	-	5,423,832	-	(5,423,832)	-	A	-	-
	2. Premium adjustments (payable)	-	(4,057,484)	-	(17,698,739)	-	13,641,255	-	(13,641,255)	B	-	-
	3. Subtotal ACA Permanent Risk Adjustment Program	5,423,832	(4,057,484)	-	(17,698,739)	5,423,832	13,641,255	(5,423,832)	(13,641,255)		-	-
b.	Transitional ACA Reinsurance Program:											
	1. Amounts recoverable for claims paid	6,690,861	-	7,437,708	-	(746,847)	-	2,067,208	-	C	1,320,361	-
	2. Amounts recoverable for claims unpaid (contra liability)	-	-	-	-	-	-	-	-	D	-	-
	3. Amounts receivable relating to uninsured plans	-	-	-	-	-	-	-	-	E	-	-
	4. Liabilities for contributions payable due to ACA Reinsurance not reported as ceded premiums	-	(7,551,059)	-	(5,843,951)	-	(1,707,108)	-	-	F	-	(1,707,108)
	5. Ceded reinsurance premiums payable	-	(620,230)	-	(620,230)	-	-	-	-	G	-	-
	6. Liabilities for amounts held under uninsured plans	-	-	-	-	-	-	-	-	H	-	-
	7. Subtotal ACA Transitional Reinsurance Program	6,690,861	(8,171,289)	7,437,708	(6,464,181)	(746,847)	(1,707,108)	2,067,208	-		1,320,361	(1,707,108)
c.	Temporary ACA Risk Corridors Program:											
	1. Accrued retrospective premium	-	-	-	-	-	-	-	-	I	-	-
	2. Reserve for rate credits or policy experience rating refunds	-	-	-	-	-	-	-	-	J	-	-
	3. Subtotal ACA Risk Corridors Program	-	-	-	-	-	-	-	-		-	-
d.	Total for ACA risk Sharing Provisions	12,114,693	(12,228,773)	7,437,708	(24,162,920)	4,676,985	11,934,147	(3,356,624)	(13,641,255)		1,320,361	(1,707,108)

Explanations of Adjustments:

- A The premium adjustments receivable under the permanent ACA Risk Adjustment program represents a change in previously estimated amounts to reflect the final settlement notification for the year ended December 31, 2016.
- B The premium adjustments payable under the permanent ACA Risk Adjustment program represents a change in previously estimated amounts to reflect the final settlement notification for the year ended December 31, 2016.
- C The adjustment for amounts recoverable for claims paid reflects a revised amount based on actual loss experience as of March 31, 2017.

(4)Roll-Forward of Risk Corridors Asset and Liability Balances by Program Benefit Year:

		Accrued During the Prior Year on Business Written Before December 31 of the Prior Year		Received or Paid as of the Current Year on Business Written Before December 31 of the Prior Year		Differences		Adjustments			Unsettled Balances as of the Reporting Date	
						Prior Year Accrued Less Payments (Col 1 - 3)	Prior Year Accrued Less Payments (Col 2 - 4)	To Prior Year Balances	To Prior Year Balances		Cumulative Balance from Prior Years (Col 1-3+7)	Cumulative Balance from Prior Years (Col 2-4+8)
		1	2	3	4	5	6	7	8		9	10
		Receivable	(Payable)	Receivable	(Payable)	Receivable	(Payable)	Receivable	(Payable)	Ref	Receivable	(Payable)
Risk Corridors Program Year:												
2014	Accrued Retrospective premium	0	0	0	0	0	0	0	0	A	0	0
	Reserve for rate credits or policy experience rating refunds	0	0	0	0	0	0	0	0	B	0	0
2015	Accrued Retrospective premium	0	0	0	0	0	0	0	0	C	0	0
	Reserve for rate credits or policy experience rating refunds	0	0	0	0	0	0	0	0	D	0	0
2016	Accrued Retrospective premium	0	0	0	0	0	0	0	0	E	0	0
	Reserve for rate credits or policy experience rating refunds	0	0	0	0	0	0	0	0	F	0	0
Total for Risk Corridor		0	0	0	0	0	0	0	0		0	0

(5)ACA Risk Corridors Receivable as of Reporting Date:

ACA Risk Corridor Receivables by Risk Corridor program year, notw ithstanding collectibility concerns.

Risk Corridors Program Year:	(A) Estimated Amount to be Filed or Final Amount Filed w ith CMS	(B) Non-Accrued Amounts for Impairment or Other reasons	(C) Amounts received from CMS	(D)=(A)-(B)-(C) Asset Balance (Gross of Non-admission)	(E) Non-admitted Amount	(F)=(D)-(E) Net Admitted Asset
2014	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0
2015	0	0	0	0	0	0
2016	9,883,052	9,883,052	0	0	0	0
Total	\$ 9,883,052	\$ 9,883,052	\$ 0	\$ 0	\$ 0	\$ 0

Harvard Pilgrim considered the most recent and reliable information in its estimate of the collectibility of the ACA Risk Corridors Program. Due to the lack of appropriation for this program by the Federal Government, Harvard Pilgrim has not recognized this receivable as the timing of the payment is uncertain.

25. Change in Incurred Claims and Claim Adjustment Expenses

Reserves, net of healthcare receivables, as of December 31, 2016 were \$138.1 million. As of September 30, 2017, \$106.4 million has been paid for incurred claims and claim adjustment expenses attributable to insured events of prior years. Reserves remaining for prior year's net of health care receivables are \$22.1 million. Therefore, there has been a \$9.6 million favorable prior-year development since December 31, 2016. The favorable development is generally a result of ongoing analysis of recent loss development trends. Original estimates are increased or decreased, as additional information becomes known regarding individual claims. Harvard Pilgrim does not have any retrospectively rated policies.

26. Intercompany Pooling Arrangements

No significant changes from the Annual Statement for the year ended December 31, 2016.

27. Structured Settlements

No significant changes from the Annual Statement for the year ended December 31, 2016.

28. Health Care Receivables

A. Pharmaceutical rebate receivables

No significant changes from the Annual Statement for the year ended December 31, 2016.

B. Risk sharing receivables – None

29. Participating Policies

No significant changes from the Annual Statement for the year ended December 31, 2016.

30. Premium Deficiency Reserves

(1) Liability carried for premium deficiency reserves	\$1,659,708
(2) Date of the most recent evaluation of this liability	December 31, 2016
(3) Was anticipated investment income utilized in this calculation?	Yes <input checked="" type="checkbox"/> No <input type="checkbox"/>

31. Anticipated Salvage and Subrogation

No significant changes from the Annual Statement for the year ended December 31, 2016.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

1.1

Did the reporting entity experience any material transactions requiring the filing of Disclosure of Material Transactions with the State of Domicile, as required by the Model Act?

Yes ☐ No ☒

1.2

If yes, has the report been filed with the domiciliary state?

Yes ☐ No ☐

2.1

Has any change been made during the year of this statement in the charter, by-laws, articles of incorporation, or deed of settlement of the reporting entity?

Yes ☐ No ☒

2.2

If yes, date of change:

3.1

Is the reporting entity a member of an Insurance Holding Company System consisting of two or more affiliated persons, one or more of which is an insurer?
If yes, complete Schedule Y, Parts 1 and 1A.

Yes ☒ No ☐

3.2

Have there been any substantial changes in the organizational chart since the prior quarter end?

Yes ☐ No ☒

3.3

If the response to 3.2 is yes, provide a brief description of those changes.

4.1

Has the reporting entity been a party to a merger or consolidation during the period covered by this statement?

Yes ☐ No ☒

4.2

If yes, provide the name of the entity, NAIC Company Code, and state of domicile (use two letter state abbreviation) for any entity that has ceased to exist as a result of the merger or consolidation.

1 Name of Entity	2 NAIC Company Code	3 State of Domicile

5.

If the reporting entity is subject to a management agreement, including third-party administrator(s), managing general agent(s), attorney-in-fact, or similar agreement, have there been any significant changes regarding the terms of the agreement or principals involved?

Yes ☐ No ☒ N/A ☐

6.1

State as of what date the latest financial examination of the reporting entity was made or is being made.

12/31/2016

6.2

State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released.

12/31/2013

6.3

State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date).

07/06/2015

6.4

By what department or departments?
Division of Insurance of the Commonwealth of Massachusetts

6.5

Have all financial statement adjustments within the latest financial examination report been accounted for in a subsequent financial statement filed with Departments?

Yes ☐ No ☐ N/A ☒

6.6

Have all of the recommendations within the latest financial examination report been complied with?

Yes ☐ No ☐ N/A ☒

7.1

Has this reporting entity had any Certificates of Authority, licenses or registrations (including corporate registration, if applicable) suspended or revoked by any governmental entity during the reporting period?

Yes ☐ No ☒

7.2

If yes, give full information:

8.1

Is the company a subsidiary of a bank holding company regulated by the Federal Reserve Board?

Yes ☐ No ☒

8.2

If response to 8.1 is yes, please identify the name of the bank holding company.

8.3

Is the company affiliated with one or more banks, thrifts or securities firms?

Yes ☐ No ☒

8.4

If response to 8.3 is yes, please provide below the names and location (city and state of the main office) of any affiliates regulated by a federal regulatory services agency [i.e. the Federal Reserve Board (FRB), the Office of the Comptroller of the Currency (OCC), the Federal Deposit Insurance Corporation (FDIC) and the Securities Exchange Commission (SEC)] and identify the affiliate's primary federal regulator.

1 Affiliate Name	2 Location (City, State)	3 FRB	4 OCC	5 FDIC	6 SEC

GENERAL INTERROGATORIES

- 9.1

Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller, or persons performing similar functions) of the reporting entity subject to a code of ethics, which includes the following standards? (a) Honest and ethical conduct, including the ethical handling of actual or apparent conflicts of interest between personal and professional relationships; (b) Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting entity; (c) Compliance with applicable governmental laws, rules and regulations; (d) The prompt internal reporting of violations to an appropriate person or persons identified in the code; and (e) Accountability for adherence to the code.

Yes [X] No []
- 9.11

If the response to 9.1 is No, please explain:
- 9.2

Has the code of ethics for senior managers been amended?

Yes [] No [X]
- 9.21

If the response to 9.2 is Yes, provide information related to amendment(s).
- 9.3

Have any provisions of the code of ethics been waived for any of the specified officers?

Yes [] No [X]
- 9.31

If the response to 9.3 is Yes, provide the nature of any waiver(s).

FINANCIAL

- 10.1

Does the reporting entity report any amounts due from parent, subsidiaries or affiliates on Page 2 of this statement?

Yes [X] No []
- 10.2

If yes, indicate any amounts receivable from parent included in the Page 2 amount:

\$

INVESTMENT

- 11.1

Were any of the stocks, bonds, or other assets of the reporting entity loaned, placed under option agreement, or otherwise made available for use by another person? (Exclude securities under securities lending agreements.)

Yes [] No [X]
- 11.2

If yes, give full and complete information relating thereto:
12.

Amount of real estate and mortgages held in other invested assets in Schedule BA:

\$
13.

Amount of real estate and mortgages held in short-term investments:

\$
- 14.1

Does the reporting entity have any investments in parent, subsidiaries and affiliates?

Yes [X] No []
- 14.2

If yes, please complete the following:
- | | 1 | 2 |
|---|---|--|
| | Prior Year-End Book/Adjusted Carrying Value | Current Quarter Book/Adjusted Carrying Value |
| 14.21 Bonds | \$0 | \$ |
| 14.22 Preferred Stock | \$0 | \$ |
| 14.23 Common Stock | \$180,027,927 | \$193,879,053 |
| 14.24 Short-Term Investments | \$0 | \$ |
| 14.25 Mortgage Loans on Real Estate | \$0 | \$ |
| 14.26 All Other | \$29,660,394 | \$34,042,588 |
| 14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26) | \$209,688,321 | \$227,921,641 |
| 14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above | \$ | \$ |
- 15.1

Has the reporting entity entered into any hedging transactions reported on Schedule DB?

Yes [] No [X]
- 15.2

If yes, has a comprehensive description of the hedging program been made available to the domiciliary state? If no, attach a description with this statement.

Yes [] No []

STATEMENT AS OF SEPTEMBER 30, 2017 OF THE Harvard Pilgrim Health Care, Inc.

GENERAL INTERROGATORIES

16. For the reporting entity's security lending program, state the amount of the following as of the current statement date:
- 16.1

Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2.

\$

0
- 16.2

Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2

\$

0
- 16.3

Total payable for securities lending reported on the liability page.

\$

0

17. Excluding items in Schedule E - Part 3 - Special Deposits, real estate, mortgage loans and investments held physically in the reporting entity's offices, vaults or safety deposit boxes, were all stocks, bonds and other securities, owned throughout the current year held pursuant to a custodial agreement with a qualified bank or trust company in accordance with Section 1, III - General Examination Considerations, F. Outsourcing of Critical Functions, Custodial or Safekeeping Agreements of the NAIC Financial Condition Examiners Handbook? Yes ☒ No ☐

- 17.1 For all agreements that comply with the requirements of the NAIC Financial Condition Examiners Handbook, complete the following:

1 Name of Custodian(s)	2 Custodian Address
BANK OF AMERICA, N.A. , GLOBAL CUSTODY & AGENCY SOLUTIONS	150 N. COLLEGE ST. CHARLOTTE, NC 28255

- 17.2 For all agreements that do not comply with the requirements of the NAIC Financial Condition Examiners Handbook, provide the name, location and a complete explanation:

1 Name(s)	2 Location(s)	3 Complete Explanation(s)

- 17.3 Have there been any changes, including name changes, in the custodian(s) identified in 17.1 during the current quarter? Yes ☐ No ☒

- 17.4 If yes, give full information relating thereto:

1 Old Custodian	2 New Custodian	3 Date of Change	4 Reason

- 17.5 Investment management – Identify all investment advisors, investment managers, broker/dealers, including individuals that have the authority to make investment decisions on behalf of the reporting entity. For assets that are managed internally by employees of the reporting entity, note as such. ["...that have access to the investment accounts"; "...handle securities"]

1 Name of Firm or Individual	2 Affiliation
DEUTSCHE INVESTMENT MANAGEMENT AMERICAS INC.	U
FIDELITY MANAGEMENT & RESEARCH COMPANY	U
THE VANGUARD GROUP, INC.	U
T. ROWE PRICE SERVICES, INC. FINANCIAL INSTITUTIONS SERVICES	U
BARINGS LLC	U
PRINCIPAL REAL ESTATE INVESTORS LLC	U
MORGAN STANLEY REAL ESTATE ADVISOR, INC.	U
AUDAX GROUP	U
HLM MANAGEMENT CO., LLC	U
LEERINK TRANSFORMATION PARTNERS	U

- 17.5097 For those firms/individuals listed in the table for Question 17.5, do any firms/individuals unaffiliated with the reporting entity (i.e. designated with a "U") manage more than 10% of the reporting entity's assets? Yes ☒ No ☐

- 17.5098 For firms/individuals unaffiliated with the reporting entity (i.e. designated with a "U") listed in the table for Question 17.5, does the total assets under management aggregate to more than 50% of the reporting entity's assets? Yes ☐ No ☒

- 17.6 For those firms or individuals listed in the table for 17.5 with an affiliation code of "A" (affiliated) or "U" (unaffiliated), provide the information for the table below.

1 Central Registration Depository Number	2 Name of Firm or Individual	3 Legal Entity Identifier (LEI)	4 Registered With	5 Investment Management Agreement (IMA) Filed
104518	DEUTSCHE INVESTMENT MANAGEMENT AMERICAS INC.	CZ83K4EEEX8QVCT3B128	Securities and Exchange Commission	DS
108281	FIDELITY MANAGEMENT & RESEARCH COMPANY	Z26LT2N3N013KK7Y9Z32	Securities and Exchange Commission	DS
105958	THE VANGUARD GROUP, INC.	22FEKWIQAFY38KJJVTQ65	Securities and Exchange Commission	DS
105496	T. ROWE PRICE SERVICES, INC. FINANCIAL INSTITUTIONS SERVICES	549300JG032NII87IWKH73	Securities and Exchange Commission	DS
109008	PRINCIPAL REAL ESTATE INVESTORS LLC	549300BAB10ZPCNHMB89	Securities and Exchange Commission	DS
127488	MORGAN STANLEY REAL ESTATE ADVISOR, INC.	549300N35MH5UNDKUZ51	Securities and Exchange Commission	DS
159458	AUDAX GROUP	ANDKRHQKPRRG4Q2KLR05	Securities and Exchange Commission	DS
162337	HLM MANAGEMENT CO., LLC	47-2616889	Securities and Exchange Commission	DS
106006	BARINGS LLC	ANDKRHQKPRRG4Q2KLR05	Securities and Exchange Commission	DS
283215	LEERINK TRANSFORMATION PARTNERS		Securities and Exchange Commission	DS

- 18.1 Have all the filing requirements of the Purposes and Procedures Manual of the NAIC Investment Analysis Office been followed? Yes ☒ No ☐

- 18.2 If no, list exceptions:

GENERAL INTERROGATORIES

PART 2 - HEALTH

1. Operating Percentages:
- 1.1 A&H loss percent

90.5 %
- 1.2 A&H cost containment percent

1.2 %
- 1.3 A&H expense percent excluding cost containment expenses

11.4 %
- 2.1 Do you act as a custodian for health savings accounts?

Yes [] No [X]
- 2.2 If yes, please provide the amount of custodial funds held as of the reporting date

\$
- 2.3 Do you act as an administrator for health savings accounts?

Yes [] No [X]
- 2.4 If yes, please provide the balance of the funds administered as of the reporting date

\$

STATEMENT AS OF SEPTEMBER 30, 2017 OF THE Harvard Pilgrim Health Care, Inc.

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

[illegible]

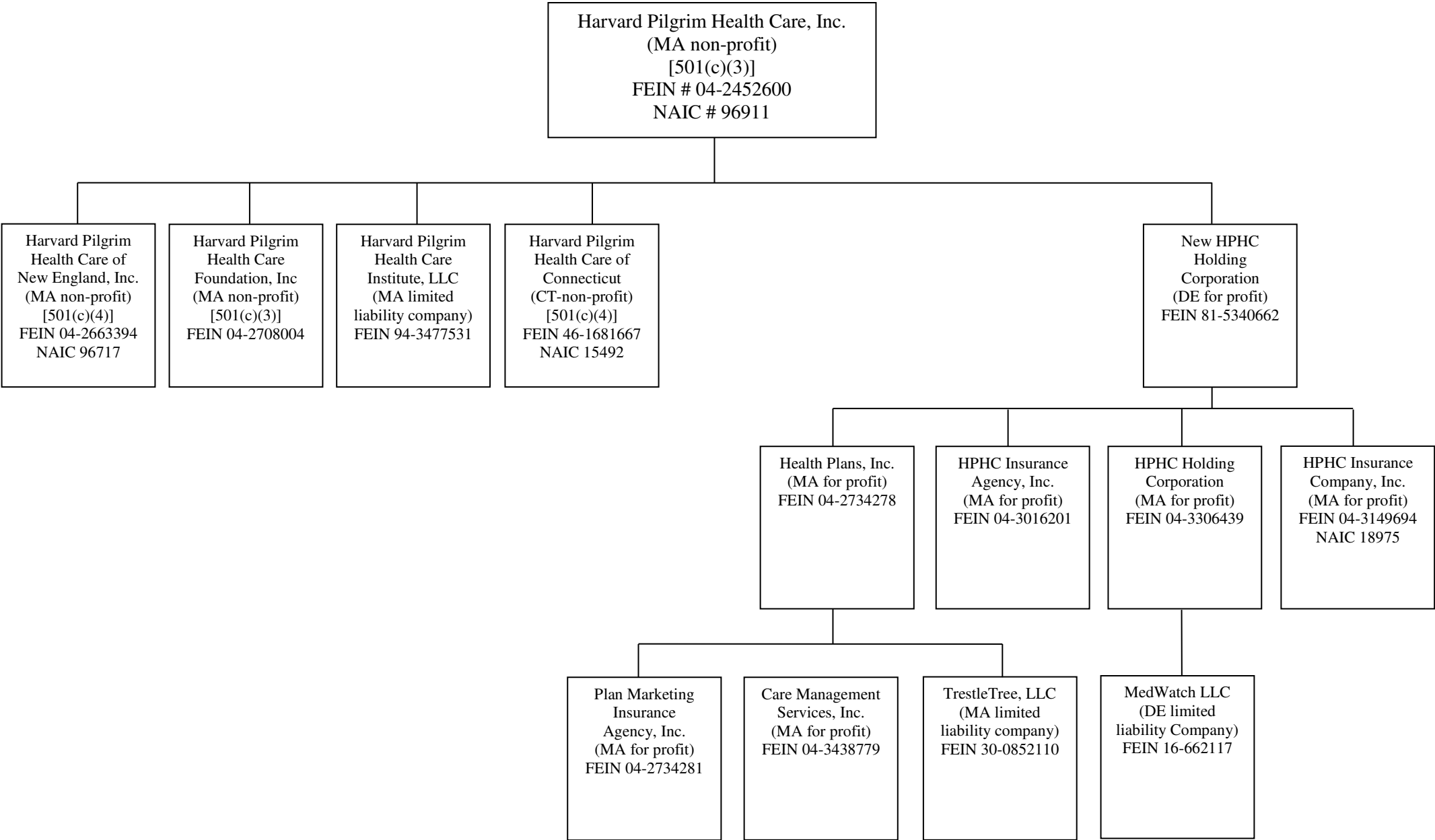
SCHEDULE T - PREMIUMS AND OTHER CONSIDERATIONS

Current Year to Date - Allocated by States and Territories

		1	Direct Business Only							
States, etc.		Active Status	Accident and Health Premiums	Medicare Title XVIII	Medicaid Title XIX	Federal Employees Health Benefits Program Premiums	Life and Annuity Premiums & Other Considerations	Property/Casualty Premiums	Total Columns 2 Through 7	Deposit-Type Contracts
1.	Alabama	AL	N						0	
2.	Alaska	AK	N						0	
3.	Arizona	AZ	N						0	
4.	Arkansas	AR	N						0	
5.	California	CA	N						0	
6.	Colorado	CO	N						0	
7.	Connecticut	CT	N						0	
8.	Delaware	DE	N						0	
9.	District of Columbia	DC	N						0	
10.	Florida	FL	N						0	
11.	Georgia	GA	N						0	
12.	Hawaii	HI	N						0	
13.	Idaho	ID	N						0	
14.	Illinois	IL	N						0	
15.	Indiana	IN	N						0	
16.	Iowa	IA	N						0	
17.	Kansas	KS	N						0	
18.	Kentucky	KY	N						0	
19.	Louisiana	LA	N						0	
20.	Maine	ME	L	215,955,701	6,793,794				222,749,495	
21.	Maryland	MD	N						0	
22.	Massachusetts	MA	L	980,311,982	40,567,112				1,020,879,094	
23.	Michigan	MI	N						0	
24.	Minnesota	MN	N						0	
25.	Mississippi	MS	N						0	
26.	Missouri	MO	N						0	
27.	Montana	MT	N						0	
28.	Nebraska	NE	N						0	
29.	Nevada	NV	N						0	
30.	New Hampshire	NH	N						0	
31.	New Jersey	NJ	N						0	
32.	New Mexico	NM	N						0	
33.	New York	NY	N						0	
34.	North Carolina	NC	N						0	
35.	North Dakota	ND	N						0	
36.	Ohio	OH	N						0	
37.	Oklahoma	OK	N						0	
38.	Oregon	OR	N						0	
39.	Pennsylvania	PA	N						0	
40.	Rhode Island	RI	N						0	
41.	South Carolina	SC	N						0	
42.	South Dakota	SD	N						0	
43.	Tennessee	TN	N						0	
44.	Texas	TX	N						0	
45.	Utah	UT	N						0	
46.	Vermont	VT	N						0	
47.	Virginia	VA	N						0	
48.	Washington	WA	N						0	
49.	West Virginia	WV	N						0	
50.	Wisconsin	WI	N						0	
51.	Wyoming	WY	N						0	
52.	American Samoa	AS	N						0	
53.	Guam	GU	N						0	
54.	Puerto Rico	PR	N						0	
55.	U.S. Virgin Islands	VI	N						0	
56.	Northern Mariana Islands	MP	N						0	
57.	Canada	CAN	N						0	
58.	Aggregate Other Aliens	OT	XXX	0	0	0	0	0	0	0
59.	Subtotal	XXX	1,196,267,683	47,360,906	0	0	0	0	1,243,628,589	0
60.	Reporting Entity Contributions for Employee Benefit Plans	XXX							0	
61.	Totals (Direct Business)	(a) 2	1,196,267,683	47,360,906	0	0	0	0	1,243,628,589	0
DETAILS OF WRITE-INS										
58001.	.....	XXX								
58002.	.....	XXX								
58003.	.....	XXX								
58998.	Summary of remaining write-ins for Line 58 from overflow page	XXX	0	0	0	0	0	0	0	0
58999.	Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)	XXX	0	0	0	0	0	0	0	0

(L) Licensed or Chartered - Licensed Insurance Carrier or Domiciled RRG; (R) Registered - Non-domiciled RRGs; (Q) Qualified - Qualified or Accredited Reinsurer; (E) Eligible - Reporting Entities eligible or approved to write Surplus Lines in the state; (N) None of the above - Not allowed to write business in the state.
(a) Insert the number of L responses except for Canada and Other Alien.
For individual members Harvard Pilgrim allocates premium based on the member's residence. For group members Harvard Pilgrim allocates premium based on the group situs.

SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP
PART 1 - ORGANIZATIONAL CHART



STATEMENT AS OF SEPTEMBER 30, 2017 OF THE Harvard Pilgrim Health Care, Inc.

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

[illegible]

Asterisk	Explanation

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

The following supplemental reports are required to be filed as part of your statement filing. However, in the event that your company does not transact the type of business for which the special report must be filed, your response of NO to the specific interrogatory will be accepted in lieu of filing a "NONE" report and a bar code will be printed below. If the supplement is required of your company but is not being filed for whatever reason enter SEE EXPLANATION and provide an explanation following the interrogatory questions.

Response

1. Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC with this statement?

NO

Explanation:

1.

Bar Code:

1. Medicare Part D Coverage Supplement [Document Identifier 365]



OVERFLOW PAGE FOR WRITE-INS

NONE

SCHEDULE A - VERIFICATION

Real Estate

	1	2
	Year to Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	23,088,576	27,738,706
2. Cost of acquired:		
2.1 Actual cost at time of acquisition		
2.2 Additional investment made after acquisition	13,287	
3. Current year change in encumbrances		0
4. Total gain (loss) on disposals		31,735,045
5. Deduct amounts received on disposals		35,159,470
6. Total foreign exchange change in book/adjusted carrying value		0
7. Deduct current year's other than temporary impairment recognized		0
8. Deduct current year's depreciation	816,644	1,225,705
9. Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)	22,285,219	23,088,576
10. Deduct total nonadmitted amounts		0
11. Statement value at end of current period (Line 9 minus Line 10)	22,285,219	23,088,576

SCHEDULE B - VERIFICATION

Mortgage Loans

	1	2
	Year to Date	Prior Year Ended December 31
1. Book value/recorded investment excluding accrued interest, December 31 of prior year		
2. Cost of acquired:		
2.1 Actual cost at time of acquisition		
2.2 Additional investment made after acquisition		
3. Capitalized deferred interest and other		
4. Accrual of discount		
5. Unrealized valuation increase (decrease)		
6. Total gain (loss) on disposals		
7. Deduct amounts received on disposals		
8. Deduct amortization of premium and mortgage investment and commitment fees		
9. Total foreign exchange change in book value/recorded investment including accrued interest		
10. Deduct current year's other than temporary impairment recognized		
11. Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		
12. Total valuation allowance		
13. Subtotal (Line 11 plus Line 12)		
14. Deduct total nonadmitted amounts		
15. Statement value at end of current period (Line 13 minus Line 14)		

NONE

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

	1	2
	Year to Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	51,102,118	18,192,926
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	755,608	8,805,353
2.2 Additional investment made after acquisition	14,992,953	26,268,366
3. Capitalized deferred interest and other		
4. Accrual of discount		
5. Unrealized valuation increase (decrease)	1,228,356	(79,621)
6. Total gain (loss) on disposals	13,170	160,365
7. Deduct amounts received on disposals	4,105,379	2,245,271
8. Deduct amortization of premium and depreciation		
9. Total foreign exchange change in book/adjusted carrying value		
10. Deduct current year's other than temporary impairment recognized		
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	63,986,826	51,102,118
12. Deduct total nonadmitted amounts		
13. Statement value at end of current period (Line 11 minus Line 12)	63,986,826	51,102,118

SCHEDULE D - VERIFICATION

Bonds and Stocks

	1	2
	Year to Date	Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year	605,643,925	677,792,444
2. Cost of bonds and stocks acquired	46,112,544	101,906,358
3. Accrual of discount	64,147	170,385
4. Unrealized valuation increase (decrease)	25,748,681	(62,343,545)
5. Total gain (loss) on disposals	6,616,231	6,410,726
6. Deduct consideration for bonds and stocks disposed of	64,432,164	116,361,692
7. Deduct amortization of premium	1,319,935	1,930,751
8. Total foreign exchange change in book/adjusted carrying value		
9. Deduct current year's other than temporary impairment recognized		
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	618,433,429	605,643,925
11. Deduct total nonadmitted amounts	523,436	490,172
12. Statement value at end of current period (Line 10 minus Line 11)	617,909,993	605,153,753

SCHEDULE D - PART 1B

Showing the Acquisitions, Dispositions and Non-Trading Activity
During the Current Quarter for all Bonds and Preferred Stock by NAIC Designation

NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. NAIC 1 (a)	226,349,768	119,017,449	92,224,718	(975,312)	226,786,379	226,349,768	252,167,187	244,019,639
2. NAIC 2 (a)	37,385,115	2,259,042	4,219,518	504,796	34,231,229	37,385,115	35,929,436	38,852,253
3. NAIC 3 (a)	3,521,742	0	21,431	18,758	3,503,683	3,521,742	3,519,070	3,514,610
4. NAIC 4 (a)	0				0	0	0	
5. NAIC 5 (a)	0				0	0	0	
6. NAIC 6 (a)	0				0	0	0	
7. Total Bonds	267,256,625	121,276,491	96,465,667	(451,758)	264,521,291	267,256,625	291,615,692	286,386,502
PREFERRED STOCK								
8. NAIC 1	0				0	0	0	0
9. NAIC 2	0				0	0	0	0
10. NAIC 3	0				0	0	0	0
11. NAIC 4	0				0	0	0	0
12. NAIC 5	0				0	0	0	0
13. NAIC 6	0				0	0	0	0
14. Total Preferred Stock	0	0	0	0	0	0	0	0
15. Total Bonds and Preferred Stock	267,256,625	121,276,491	96,465,667	(451,758)	264,521,291	267,256,625	291,615,692	286,386,502

(a) Book/Adjusted Carrying Value column for the end of the current reporting period includes the following amount of short-term and cash equivalent bonds by NAIC designation:
NAIC 1 \$31,636,005 ; NAIC 2 \$0 ; NAIC 3 \$0 NAIC 4 \$0 ; NAIC 5 \$0 ; NAIC 6 \$0

SCHEDULE DA - PART 1

Short-Term Investments

	1	2	3	4	5
	Book/Adjusted Carrying Value	Par Value	Actual Cost	Interest Collected Year-to-Date	Paid for Accrued Interest Year-to-Date
9199999 Totals	53,676,946	xxx	53,676,946	8,418	0

SCHEDULE DA - VERIFICATION

Short-Term Investments

	1	2
	Year To Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	4,611,679	6,748,800
2. Cost of short-term investments acquired	228,532,681	82,427,028
3. Accrual of discount		
4. Unrealized valuation increase (decrease)		
5. Total gain (loss) on disposals		
6. Deduct consideration received on disposals	179,467,414	84,564,149
7. Deduct amortization of premium		
8. Total foreign exchange change in book/adjusted carrying value		
9. Deduct current year's other than temporary impairment recognized		
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	53,676,946	4,611,679
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	53,676,946	4,611,679

Schedule DB - Part A - Verification - Options, Caps, Floors, Collars, Swaps and Forwards

N O N E

Schedule DB - Part B - Verification - Futures Contracts

N O N E

Schedule DB - Part C - Section 1 - Replication (Synthetic Asset) Transactions (RSATs) Open

N O N E

Schedule DB-Part C-Section 2-Reconciliation of Replication (Synthetic Asset) Transactions Open

N O N E

Schedule DB - Verification - Book/Adjusted Carrying Value, Fair Value and Potential Exposure of
Derivatives

N O N E

Schedule E - Verification - Cash Equivalents

N O N E

SCHEDULE A - PART 2

Showing All Real Estate ACQUIRED AND ADDITIONS MADE During the Current Quarter

1	Location		4	5	6	7	8	9
	2	3						
Description of Property	City	State	Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Additional Investment Made After Acquisition
Line striping repairs at Crown Colony	Quincy	MA	07/01/2017	New England Sealcoating Co. Inc.				13,287
0199999. Acquired by Purchase					0	0	0	13,287
0399999 - Totals					0	0	0	13,287

SCHEDULE A - PART 3

Showing All Real Estate DISPOSED During the Quarter, Including Payments During the Final Year on "Sales Under Contract"

1	Location		4	5	6	7	8	Change in Book/Adjusted Carrying Value Less Encumbrances					14	15	16	17	18	19	20
	2	3						9	10	11	12	13							
Description of Property	City	State	Disposal Date	Name of Purchaser	Actual Cost	Expended for Additions, Permanent Improvements and Changes in Encumbrances	Book/ Adjusted Carrying Value Less Encumbrances Prior Year	Current Year's Depreciation	Current Year's Other Than Temporary Impairment Recognized	Current Year's Change in Encumbrances	Total Change in Book/ Adjusted Carrying Value (11-9-10)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encumbrances on Disposal	Amounts Received During Year	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Gross Income Earned Less Interest Incurred on Encumbrances	Taxes, Repairs and Expenses Incurred
0399999 - Totals																			

Schedule B - Part 2 - Mortgage Loans Acquired and Additions Made

N O N E

Schedule B - Part 3 - Mortgage Loans Disposed, Transferred or Repaid

N O N E

SCHEDULE BA - PART 2

Showing Other Long-Term Invested Assets ACQUIRED AND ADDITIONS MADE During the Current Quarter

1 CUSIP Identification	2 Name or Description	Location		5 Name of Vendor or General Partner	6 NAIC Designation	7 Date Originally Acquired	8 Type and Strategy	9 Actual Cost at Time of Acquisition	10 Additional Investment Made After Acquisition	11 Amount of Encumbrances	12 Commitment for Additional Investment	13 Percentage of Ownership
		3 City	4 State									
0199999. Oil and Gas Production - Unaffiliated								0	0	0	0	XXX
0299999. Oil and Gas Production - Affiliated								0	0	0	0	XXX
0399999. Transportation Equipment - Unaffiliated								0	0	0	0	XXX
0499999. Transportation Equipment - Affiliated								0	0	0	0	XXX
0599999. Mineral Rights - Unaffiliated								0	0	0	0	XXX
0699999. Mineral Rights - Affiliated								0	0	0	0	XXX
0799999. Fixed or Variable Rate - Bonds - Unaffiliated								0	0	0	0	XXX
0899999. Fixed or Variable Rate - Bonds - Affiliated								0	0	0	0	XXX
0999999. Fixed or Variable Rate - Mortgage Loans - Unaffiliated								0	0	0	0	XXX
1099999. Fixed or Variable Rate - Mortgage Loans - Affiliated								0	0	0	0	XXX
1199999. Fixed or Variable Rate - Other Fixed Income - Unaffiliated								0	0	0	0	XXX
1299999. Fixed or Variable Rate - Other Fixed Income - Affiliated								0	0	0	0	XXX
000000-00-0 TOWER SQUARE PARTNERS IV-A, L.P.		SPRINGFIELD	MA	BARINGS LLC		05/08/2014		0	168,145	0	5,709,597	3.592
1399999. Joint Venture Interests - Fixed Income - Unaffiliated								0	168,145	0	5,709,597	XXX
1499999. Joint Venture Interests - Fixed Income - Affiliated								0	0	0	0	XXX
1599999. Joint Venture Interests - Common Stock - Unaffiliated								0	0	0	0	XXX
1699999. Joint Venture Interests - Common Stock - Affiliated								0	0	0	0	XXX
1799999. Joint Venture Interests - Real Estate - Unaffiliated								0	0	0	0	XXX
1899999. Joint Venture Interests - Real Estate - Affiliated								0	0	0	0	XXX
000000-00-0 PRIME PROPERTY FUND, LLC		NEW YORK	NY	MORGAN STANLEY REAL ESTATE ADVISOR, INC.		06/29/2016		0	363,420	0	0	0.200
1999999. Joint Venture Interests - Mortgage Loans - Unaffiliated								0	363,420	0	0	XXX
2099999. Joint Venture Interests - Mortgage Loans - Affiliated								0	0	0	0	XXX
000000-00-0 HLM VENTURES PARTNERS IV, L.P.		BOSTON	MA	HLM MANAGEMENT CO., LLC		08/25/2016		0	375,000	0	2,900,000	5.710
2199999. Joint Venture Interests - Other - Unaffiliated								0	375,000	0	2,900,000	XXX
2299999. Joint Venture Interests - Other - Affiliated								0	0	0	0	XXX
2399999. Surplus Debentures, etc - Unaffiliated								0	0	0	0	XXX
2499999. Surplus Debentures, etc - Affiliated								0	0	0	0	XXX
2599999. Collateral Loans - Unaffiliated								0	0	0	0	XXX
2699999. Collateral Loans - Affiliated								0	0	0	0	XXX
2799999. Non-collateral Loans - Unaffiliated								0	0	0	0	XXX

SCHEDULE BA - PART 2

Showing Other Long-Term Invested Assets ACQUIRED AND ADDITIONS MADE During the Current Quarter

1 CUSIP Identification	2 Name or Description	Location		5 Name of Vendor or General Partner	6 NAIC Designation	7 Date Originally Acquired	8 Type and Strategy	9 Actual Cost at Time of Acquisition	10 Additional Investment Made After Acquisition	11 Amount of Encumbrances	12 Commitment for Additional Investment	13 Percentage of Ownership
		3 City	4 State									
2899999. Non-collateral Loans - Affiliated								0	0	0	0	XXX
2999999. Capital Notes - Unaffiliated								0	0	0	0	XXX
3099999. Capital Notes - Affiliated								0	0	0	0	XXX
3199999. Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated								0	0	0	0	XXX
3299999. Guaranteed Federal Low Income Housing Tax Credit - Affiliated								0	0	0	0	XXX
3399999. Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated								0	0	0	0	XXX
3499999. Non-Guaranteed Federal Low Income Housing Tax Credit - Affiliated								0	0	0	0	XXX
3599999. Guaranteed State Low Income Housing Tax Credit - Unaffiliated								0	0	0	0	XXX
3699999. Guaranteed State Low Income Housing Tax Credit - Affiliated								0	0	0	0	XXX
3799999. Non-Guaranteed State Low Income Housing Tax Credit - Unaffiliated								0	0	0	0	XXX
3899999. Non-Guaranteed State Low Income Housing Tax Credit - Affiliated								0	0	0	0	XXX
3999999. All Other Low Income Housing Tax Credit - Unaffiliated								0	0	0	0	XXX
4099999. All Other Low Income Housing Tax Credit - Affiliated								0	0	0	0	XXX
4199999. Working Capital Finance Investment - Unaffiliated								0	0	0	0	XXX
4299999. Any Other Class of Assets - Unaffiliated								0	0	0	0	XXX
4399999. Any Other Class of Assets - Affiliated								0	0	0	0	XXX
4499999. Total - Unaffiliated								0	906,565	0	8,609,597	XXX
4599999. Total - Affiliated								0	0	0	0	XXX
4699999 - Totals								0	906,565	0	8,609,597	XXX

SCHEDULE BA - PART 3

Showing Other Long-Term Invested Assets DISPOSED, Transferred or Repaid During the Current Quarter

1 CUSIP Identification	2 Name or Description	Location		5 Name of Purchaser or Nature of Disposal	6 Date Originally Acquired	7 Disposal Date	8 Book/ Adjusted Carrying Value Less Encum- brances, Prior Year	Change in Book/Adjusted Carrying Value						15 Book/ Adjusted Carrying Value Less Encum- brances on Disposal	16 Consid- eration	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Invest- ment Income
		3 City	4 State					9 Unrealized Valuation Increase (De- crease)	10 Current Year's (Depre- ciation) or (Amorti- zation)/ Accretion	11 Current Year's Other Than Temporary Impair- ment Recogn- ized	12 Capital- ized Deferred Interest and Other	13 Total Change in Book/ Adjusted Carrying Value (9+10- 11+12)	14 Total Foreign Exchange Change in Book/ Adjusted Carrying Value						

STATEMENT AS OF SEPTEMBER 30, 2017 OF THE Harvard Pilgrim Health Care, Inc.

SCHEDULE BA - PART 3

Showing Other Long-Term Invested Assets DISPOSED, Transferred or Repaid During the Current Quarter

1	2	Location	5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
0199999. Oil and Gas Production - Unaffiliated						0	0	0	0	0	0	0	0	0	0	0	0	0
0299999. Oil and Gas Production - Affiliated						0	0	0	0	0	0	0	0	0	0	0	0	0
0399999. Transportation Equipment - Unaffiliated						0	0	0	0	0	0	0	0	0	0	0	0	0
0499999. Transportation Equipment - Affiliated						0	0	0	0	0	0	0	0	0	0	0	0	0
0599999. Mineral Rights - Unaffiliated						0	0	0	0	0	0	0	0	0	0	0	0	0
0699999. Mineral Rights - Affiliated						0	0	0	0	0	0	0	0	0	0	0	0	0
0799999. Fixed or Variable Rate - Bonds - Unaffiliated						0	0	0	0	0	0	0	0	0	0	0	0	0
0899999. Fixed or Variable Rate - Bonds - Affiliated						0	0	0	0	0	0	0	0	0	0	0	0	0
0999999. Fixed or Variable Rate - Mortgage Loans - Unaffiliated						0	0	0	0	0	0	0	0	0	0	0	0	0
1099999. Fixed or Variable Rate - Mortgage Loans - Affiliated						0	0	0	0	0	0	0	0	0	0	0	0	0
1199999. Fixed or Variable Rate - Other Fixed Income - Unaffiliated						0	0	0	0	0	0	0	0	0	0	0	0	0
1299999. Fixed or Variable Rate - Other Fixed Income - Affiliated						0	0	0	0	0	0	0	0	0	0	0	0	0
000000-00-0 TOWER SQUARE PARTNERS IV-A, L.P.	Springfield	MA	Barings LLC	05/08/2014	09/28/2017	6,904,035	(54,567)	0	0	0	(54,567)	0	290,255	301,791	0	11,536	11,536	193,557
000000-00-0 AUDAX MEZZANINE FUND IV-A/B LP	New York	NY	AUDAX MEZZANINE BUSINESS IV,L.P.	09/30/2016	07/07/2017	234,113	51,674	0	0	0	51,674	0	0	0	0	0	0	95,399
1399999. Joint Venture Interests - Fixed Income - Unaffiliated						7,138,148	(2,893)	0	0	0	(2,893)	0	290,255	301,791	0	11,536	11,536	288,956
1499999. Joint Venture Interests - Fixed Income - Affiliated						0	0	0	0	0	0	0	0	0	0	0	0	0
1599999. Joint Venture Interests - Common Stock - Unaffiliated						0	0	0	0	0	0	0	0	0	0	0	0	0
1699999. Joint Venture Interests - Common Stock - Affiliated						0	0	0	0	0	0	0	0	0	0	0	0	0
1799999. Joint Venture Interests - Real Estate - Unaffiliated						0	0	0	0	0	0	0	0	0	0	0	0	0
1899999. Joint Venture Interests - Real Estate - Affiliated						0	0	0	0	0	0	0	0	0	0	0	0	0
000000-00-0 PRINCIPAL REAL ESTATE DEBT FUNDS, LP	DES MOINES	IA	PRINCIPAL GLOBAL INVESTORS, LLC	05/07/2014	09/29/2017	25,169,618	448,510	0	0	0	448,510	0	1,325,008	1,325,008	0	0	0	247,975
000000-00-0 PRIME PROPERTY FUND, LLC	NEW YORK	NY	MORGAN STANLEY REAL ESTATE ADVISOR, INC.	06/29/2016	09/30/2017	12,487,717	(7,406)	0	0	0	(7,406)	0	0	0	0	0	0	363,420
1999999. Joint Venture Interests - Mortgage Loans - Unaffiliated						37,657,335	441,104	0	0	0	441,104	0	1,325,008	1,325,008	0	0	0	611,395
2099999. Joint Venture Interests - Mortgage Loans - Affiliated						0	0	0	0	0	0	0	0	0	0	0	0	0
000000-00-0 LEERINK TRANSFORMATION FUND I, L.P.	BOSTON	MA	Leerink Transformation Partners LLC	01/27/2017	08/04/2017	0	(376,158)	0	0	0	(376,158)	0	236,954	236,954	0	0	0	6,210
000000-00-0 HLM VENTURES PARTNERS IV, L.P.	BOSTON	MA	HLM MANAGEMENT CO., LLC	08/25/2016		1,306,595	(37,130)	0	0	0	(37,130)	0	0	0	0	0	0	0
2199999. Joint Venture Interests - Other - Unaffiliated						1,306,595	(413,288)	0	0	0	(413,288)	0	236,954	236,954	0	0	0	6,210
2299999. Joint Venture Interests - Other - Affiliated						0	0	0	0	0	0	0	0	0	0	0	0	0
2399999. Surplus Debentures, etc - Unaffiliated						0	0	0	0	0	0	0	0	0	0	0	0	0
2499999. Surplus Debentures, etc - Affiliated						0	0	0	0	0	0	0	0	0	0	0	0	0
2599999. Collateral Loans - Unaffiliated						0	0	0	0	0	0	0	0	0	0	0	0	0
2699999. Collateral Loans - Affiliated						0	0	0	0	0	0	0	0	0	0	0	0	0
2799999. Non-collateral Loans - Unaffiliated						0	0	0	0	0	0	0	0	0	0	0	0	0
2899999. Non-collateral Loans - Affiliated						0	0	0	0	0	0	0	0	0	0	0	0	0

SCHEDULE BA - PART 3

Showing Other Long-Term Invested Assets DISPOSED, Transferred or Repaid During the Current Quarter

1	2	Location	5	6	7	8	Change in Book/Adjusted Carrying Value					15	16	17	18	19	20
0199999. Oil and Gas Production - Unaffiliated						0	0	0	0	0	0	0	0	0	0	0	0
											0					0	
2999999. Capital Notes - Unaffiliated						0	0	0	0	0	0	0	0	0	0	0	0
											0					0	
3099999. Capital Notes - Affiliated						0	0	0	0	0	0	0	0	0	0	0	0
											0					0	
3199999. Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated						0	0	0	0	0	0	0	0	0	0	0	0
											0					0	
3299999. Guaranteed Federal Low Income Housing Tax Credit - Affiliated						0	0	0	0	0	0	0	0	0	0	0	0
											0					0	
3399999. Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated						0	0	0	0	0	0	0	0	0	0	0	0
											0					0	
3499999. Non-Guaranteed Federal Low Income Housing Tax Credit - Affiliated						0	0	0	0	0	0	0	0	0	0	0	0
											0					0	
3599999. Guaranteed State Low Income Housing Tax Credit - Unaffiliated						0	0	0	0	0	0	0	0	0	0	0	0
											0					0	
3699999. Guaranteed State Low Income Housing Tax Credit - Affiliated						0	0	0	0	0	0	0	0	0	0	0	0
											0					0	
3799999. Non-Guaranteed State Low Income Housing Tax Credit - Unaffiliated						0	0	0	0	0	0	0	0	0	0	0	0
											0					0	
3899999. Non-Guaranteed State Low Income Housing Tax Credit - Affiliated						0	0	0	0	0	0	0	0	0	0	0	0
											0					0	
3999999. All Other Low Income Housing Tax Credit - Unaffiliated						0	0	0	0	0	0	0	0	0	0	0	0
											0					0	
4099999. All Other Low Income Housing Tax Credit - Affiliated						0	0	0	0	0	0	0	0	0	0	0	0
											0					0	
4199999. Working Capital Finance Investment - Unaffiliated						0	0	0	0	0	0	0	0	0	0	0	0
											0					0	
4299999. Any Other Class of Assets - Unaffiliated						0	0	0	0	0	0	0	0	0	0	0	0
											0					0	
4399999. Any Other Class of Assets - Affiliated						0	0	0	0	0	0	0	0	0	0	0	0
4499999. Total - Unaffiliated						46,102,078	24,923	0	0	0	24,923	0	1,852,217	1,863,753	0	11,536	11,536
4599999. Total - Affiliated						0	0	0	0	0	0	0	0	0	0	0	0
4699999 - Totals						46,102,078	24,923	0	0	0	24,923	0	1,852,217	1,863,753	0	11,536	11,536

STATEMENT AS OF SEPTEMBER 30, 2017 OF THE Harvard Pilgrim Health Care, Inc.

SCHEDULE D - PART 3

Show All Long-Term Bonds and Stock Acquired During the Current Quarter

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
3137BX-TX-0	FHR 4684A CA - CMO/RMBS		.09/20/2017	PERSHING/DONALDSON LUFKIN		4,583,582	4,323,337	11,529	1
3137BY-AM-2	FHR 4680D PH - CMO/RMBS		.07/01/2017	WELLS FARGO SECURITIES LLC		(25,631)	(48,061)	(10)	1
3137F2-6N-1	FHR 4703B LH - CMO/RMBS		.08/03/2017	CREDIT SUISSE SECURITIES (USA)		3,118,895	2,979,688	2,028	1
3199999. Subtotal - Bonds - U.S. Special Revenues						7,676,846	7,254,964	13,547	XXX
06367T-G3-8	BANK OF MONTREAL		.09/06/2017	JP MORGAN SECURITIES INC.		998,640	1,000,000	0	1FE
064159-KD-7	BANK OF NOVA SCOTIA		.09/14/2017	SCOTIA MCLEOD (USA) INC		1,497,270	1,500,000	0	1FE
172967-LM-1	CITIGROUP INC		.07/17/2017	CITIGROUP GLOBAL MARKETS INC.		1,500,000	1,500,000	0	2FE
24422E-TV-1	JOHN DEERE CAPITAL CORP		.09/05/2017	MLPFS INC FIXED INCOME		1,995,940	2,000,000	0	1FE
25470D-AQ-2	DISCOVERY COMMUNICATIONS LLC		.09/07/2017	GOLDMAN		759,042	760,000	0	2FE
38141G-IM-2	GOLDMAN SACHS GROUP INC		.07/19/2017	Goldman Sachs		1,000,000	1,000,000	0	1FE
654740-BD-0	NISSAN MOTOR ACCEPTANCE CORP	C	.09/25/2017	JP MORGAN SECURITIES INC.		1,499,655	1,500,000	0	1FE
74153W-CN-7	PRICOA GLOBAL FUNDING I		.09/14/2017	BARCLAYS CAPITAL INC.		1,058,908	1,060,000	0	1FE
88579Y-AX-9	3M CO		.09/21/2017	VONTOBEL SECURITIES LTD.		644,574	645,000	0	1FE
92826C-AG-7	VISA INC		.09/06/2017	J.P. MORGAN SECURITIES INC.		473,566	475,000	0	1FE
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						11,427,595	11,440,000	0	XXX
8399997. Total - Bonds - Part 3						19,104,441	18,694,964	13,547	XXX
8399998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
8399999. Total - Bonds						19,104,441	18,694,964	13,547	XXX
8999997. Total - Preferred Stocks - Part 3						0	XXX	0	XXX
8999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX
8999999. Total - Preferred Stocks						0	XXX	0	XXX
000000-00-0	Federal Home Loan Bank of Boston		.09/27/2017	Federal Home Loan Bank of Boston	3,578,000	357,800		0	V
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						357,800	XXX	0	XXX
77958B-40-2	T. ROWE PRICE INST FLT RATE MF		.09/29/2017	Unknown	632,082,793	6,333,564		0	U
921943-88-2	VANGUARD DEV MKT INST		.09/19/2017	Unknown	14,603,492	203,719		0	U
922031-76-0	VANGUARD HGH YLD CORPORATE CL ADM MF		.09/29/2017	Unknown	1,068,783,552	6,359,900		0	U
922040-10-0	VANGUARD CL INST INDEX MF		.09/21/2017	Unknown	1,632,669	371,726		0	U
922908-87-6	VANGUARD INX TRS SML INX CL INST MF		.09/19/2017	Unknown	1,061,581	70,149		0	L
9299999. Subtotal - Common Stocks - Mutual Funds						13,339,058	XXX	0	XXX
9799997. Total - Common Stocks - Part 3						13,696,858	XXX	0	XXX
9799998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
9799999. Total - Common Stocks						13,696,858	XXX	0	XXX
9899999. Total - Preferred and Common Stocks						13,696,858	XXX	0	XXX
9999999 - Totals						32,801,299	XXX	13,547	XXX

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues4

STATEMENT AS OF SEPTEMBER 30, 2017 OF THE Harvard Pilgrim Health Care, Inc.

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recogn- ized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date	NAIC Design- ation or Market In- dicator (a)
36225A-VP-2	GN 780622 - RMBS		09/01/2017	Paydown		303	303	315	309	0	(6)	0	(6)	0	303	0	0	0	14	08/15/2027	1
36225B-CS-5	GN 780992 - RMBS		09/01/2017	Paydown		759	759	787	774	0	(15)	0	(15)	0	759	0	0	0	37	12/15/2028	1
36225B-TZ-1	GN 781468 - RMBS		09/01/2017	Paydown		485	485	506	501	0	(17)	0	(17)	0	485	0	0	0	18	07/15/2032	1
36290R-X2-4	GN 615497 - RMBS		09/01/2017	Paydown		1,454	1,454	1,411	1,423	0	31	0	31	0	1,454	0	0	0	42	08/15/2033	1
36290S-6G-1	G2 616571 - RMBS		09/01/2017	Paydown		3,953	3,953	4,149	4,109	0	(157)	0	(157)	0	3,953	0	0	0	129	08/20/2034	1
36291L-RS-6	GN 631497 - RMBS		09/01/2017	Paydown		138	138	138	138	0	0	0	0	0	138	0	0	0	4	06/15/2034	1
36295W-04-6	GN 682423 - RMBS		09/01/2017	Paydown		733	733	742	741	0	(8)	0	(8)	0	733	0	0	0	24	05/15/2038	1
36297B-RT-0	GN 707098 - RMBS		09/01/2017	Paydown		366	366	376	378	0	(12)	0	(12)	0	366	0	0	0	12	01/15/2039	1
38374M-DX-4	GNR 0575A DA - CMO/RMBS		09/01/2017	Paydown		37,594	37,594	41,024	39,264	0	(1,670)	0	(1,670)	0	37,594	0	0	0	1,159	07/16/2034	1
0599999	Subtotal - Bonds - U.S. Governments					45,784	45,784	49,450	47,637	0	(1,853)	0	(1,853)	0	45,784	0	0	0	1,440	XXX	XXX
31287Y-AZ-7	FH C70924 - RMBS		09/01/2017	Paydown		1,199	1,199	1,239	1,221	0	(22)	0	(22)	0	1,199	0	0	0	45	09/01/2032	1
3128H3-4M-0	FH E96228 - RMBS		09/01/2017	Paydown		2,504	2,504	2,509	2,499	0	5	0	5	0	2,504	0	0	0	83	05/01/2018	1
3128K6-4Q-0	FH A46231 - RMBS		09/01/2017	Paydown		4,198	4,198	4,195	4,192	0	7	0	7	0	4,198	0	0	0	136	07/01/2035	1
3128K7-HL-5	FH A46535 - RMBS		09/01/2017	Paydown		167	167	157	155	0	12	0	12	0	167	0	0	0	5	08/01/2035	1
3128LX-CR-9	FH G01880 - RMBS		09/01/2017	Paydown		21,369	21,369	22,861	22,897	0	(1,528)	0	(1,528)	0	21,369	0	0	0	637	08/01/2035	1
3128LX-FW-5	FH G01981 - RMBS		09/01/2017	Paydown		3,103	3,103	2,932	2,921	0	182	0	182	0	3,103	0	0	0	92	12/01/2035	1
3128M6-G9-3	FH G04424 - RMBS		09/01/2017	Paydown		4,783	4,783	4,770	4,764	0	19	0	19	0	4,783	0	0	0	167	06/01/2038	1
3128M6-RG-5	FH G04687 - RMBS		09/01/2017	Paydown		5,820	5,820	5,868	5,861	0	(42)	0	(42)	0	5,820	0	0	0	199	09/01/2038	1
3128MC-EQ-4	FH G13543 - RMBS		09/01/2017	Paydown		6,476	6,476	6,760	6,571	0	(95)	0	(95)	0	6,476	0	0	0	203	12/01/2019	1
3128MJ-CT-5	FH G08081 - RMBS		09/01/2017	Paydown		4,139	4,139	4,222	4,210	0	(71)	0	(71)	0	4,139	0	0	0	147	09/01/2035	1
312911-GW-4	FHR 1343 LA - CMO/RMBS		09/01/2017	Paydown		3,470	3,470	3,693	3,561	0	(92)	0	(92)	0	3,470	0	0	0	165	08/15/2022	1
312927-0Z-2	FH A81372 - RMBS		09/01/2017	Paydown		195	195	195	194	0	1	0	1	0	195	0	0	0	7	08/01/2038	1
31292H-ZE-3	FH C01673 - RMBS		09/01/2017	Paydown		1,981	1,981	1,979	1,978	0	4	0	4	0	1,981	0	0	0	61	11/01/2033	1
31292H-YT-5	FH C01622 - RMBS		09/01/2017	Paydown		4,699	4,699	4,534	4,530	0	168	0	168	0	4,699	0	0	0	140	09/01/2033	1
31292J-BG-4	FH C01839 - RMBS		09/01/2017	Paydown		1,498	1,498	1,434	1,432	0	66	0	66	0	1,498	0	0	0	45	05/01/2034	1
31294K-ZM-0	FH E01648 - RMBS		09/01/2017	Paydown		7,031	7,031	7,160	7,048	0	(17)	0	(17)	0	7,031	0	0	0	231	05/01/2019	1
312967-WW-7	FH B15385 - RMBS		09/01/2017	Paydown		1,081	1,081	1,078	1,078	0	3	0	3	0	1,081	0	0	0	33	06/01/2019	1
31296J-WJ-1	FH A10649 - RMBS		09/01/2017	Paydown		18,003	18,003	17,905	17,904	0	99	0	99	0	18,003	0	0	0	582	06/01/2033	1
31296Q-NM-8	FH A15796 - RMBS		09/01/2017	Paydown		77	77	80	79	0	(2)	0	(2)	0	77	0	0	0	3	11/01/2033	1
31296S-M2-9	FH A17577 - RMBS		09/01/2017	Paydown		8,185	8,185	8,359	8,330	0	(145)	0	(145)	0	8,185	0	0	0	304	01/01/2034	1
31296W-5K-9	FH A20850 - RMBS		09/01/2017	Paydown		236	236	233	233	0	2	0	2	0	236	0	0	0	0	04/01/2034	1
31296X-QL-2	FH A21359 - RMBS		09/01/2017	Paydown		2,992	2,992	3,045	3,038	0	(46)	0	(46)	0	2,992	0	0	0	92	04/01/2034	1
312970-0B-9	FH B17298 - RMBS		09/01/2017	Paydown		2,327	2,327	2,366	2,333	0	(6)	0	(6)	0	2,327	0	0	0	73	11/01/2019	1
31297M-H5-0	FH A32052 - RMBS		09/01/2017	Paydown		4,014	4,014	4,049	4,041	0	(27)	0	(27)	0	4,014	0	0	0	117	04/01/2035	1
31297T-4H-3	FH A38024 - RMBS		09/01/2017	Paydown		5,030	5,030	4,855	4,831	0	199	0	199	0	5,030	0	0	0	141	10/01/2035	1
31297U-VC-1	FH A38711 - RMBS		09/01/2017	Paydown		4,337	4,337	4,236	4,249	0	88	0	88	0	4,337	0	0	0	139	02/01/2035	1
31320F-UJ-4	FH Q02385 - RMBS		09/01/2017	Paydown		156,485	156,485	165,092	165,551	0	(9,065)	0	(9,065)	0	156,485	0	0	0	4,110	07/01/2041	1
31335H-T6-0	FH C90573 - RMBS		09/01/2017	Paydown		7,059	7,059	7,392	7,212	0	(154)	0	(154)	0	7,059	0	0	0	271	08/01/2022	1
31368H-LV-3	FN 190340 - RMBS		09/01/2017	Paydown		12,941	12,941	12,310	12,279	0	662	0	662	0	12,941	0	0	0	379	09/01/2033	1
31368H-MB-6	FN 190354 - RMBS		09/01/2017	Paydown		15,612	15,612	15,234	15,198	0	415	0	415	0	15,612	0	0	0	511	12/01/2034	1
3136A1-JY-2	FNR 1199A AV - CMO/RMBS		09/01/2017	Paydown		111,517	111,517	120,368	113,964	0	(2,452)	0	(2,452)	0	111,517	0	0	0	2,629	08/25/2024	1
3136A2-5J-8	FNR 11141E JA - CMO/RMBS		09/01/2017	Paydown		23,351	23,351	25,576	24,689	0	(1,338)	0	(1,338)	0	23,351	0	0	0	630	11/25/2039	1
3136A2-L6-8	FNR 11124C JP - CMO/RMBS		09/01/2017	Paydown		52,796	52,796	57,519	56,016	0	(3,220)	0	(3,220)	0	52,796	0	0	0	1,405	02/25/2041	1
3136A2-0P-1	FNR 11132B PA - CMO/RMBS		09/01/2017	Paydown		100,847	100,847	109,025	104,523	0	(3,676)	0	(3,676)	0	100,847	0	0	0	2,817	08/25/2039	1
3136A3-ED-9	FNR 11143D PA - CMO/RMBS		09/01/2017	Paydown		117,789	117,789	128,505	123,980	0	(6,191)	0	(6,191)	0	117,789	0	0	0	3,131	02/25/2038	1
3136A3-QK-0	FNR 11135B PK - CMO/RMBS		09/01/2017	Paydown		22,719	22,719	24,781	23,903	0	(1,185)	0	(1,185)	0	22,719	0	0	0	602	05/25/2040	1
3136A4-X4-6	FNR 1232E CD - CMO/RMBS		09/01/2017	Paydown		47,690	47,690	52,280	51,429	0	(3,739)	0	(3,739)	0	47,690	0	0	0	1,178	10/25/2041	1
3136A6-TC-8	FNR 1263A NA - CMO/RMBS		09/01/2017	Paydown		83,323	83,323	90,927	88,450	0	(5,127)	0	(5,127)	0	83,323	0	0	0	1,956	06/25/2040	1
3136A8-PS-3	FNR 12100F TL - CMO/RMBS		09/01/2017	Paydown		67,760	67,760	75,288	73,006	0	(5,246)	0	(5,246)	0	67,760	0	0	0	1,581	04/25/2042	1
3136A8-S6-8	FNR 12113A AP - CMO/RMBS		09/01/2017	Paydown		68,605	68,605	75,926	73,580	0	(4,976)	0	(4,976)	0	68,605	0	0	0	1,590	07/25/2041	1
3136A8-Z5-2	FNR 12113B HA - CMO/RMBS		09/01/2017	Paydown		71,019	71,019	75,834	74,439	0	(3,421)	0	(3,421)	0	71,019	0	0	0	1,292	06/25/2041	1
3136AB-H3-0	FNR 135A MP - CMO/RMBS		09/01/2017	Paydown		93,977	93,977	102,494	101,251	0	(7,274)	0	(7,274)	0	93,977	0	0	0	1,929	02/25/2043	1
3136AB-JH-7	FNR 12144E PD - CMO/RMBS		09/01/2017	Paydown		163,316	163,316	178,831	174,853	0	(11,539)	0	(11,539)	0	163,316	0	0	0	3,305	04/25/2042	1
3136AC-F9-7	FNR 1313G NA - CMO/RMBS		09/01/2017	Paydown		44,716	44,716	49,376	48,127	0	(3,412)	0	(3,412)	0	44,716	0	0	0	1,092	01/25/2043	1
3136AD-HB-8	FNR 1331B GK - CMO/RMBS		09/01/2017	Paydown		133,147	133,147	140,938	138,830	0	(5,683)	0	(5,683)	0	133,147	0	0	0	2,934	07/25/2038	1
3136AD-K6-5	FNR 1340B DK - CMO/RMBS		09/01/2017	Paydown		96,999	96,999	102,614	100,863	0	(3,864)	0	(3,864)	0	96,999	0	0	0	1,974	06/25/2037	1
3136AD-LC-1	FNR 1329D JA - CMO/RMBS		09/01/2017	Paydown		99,126	99,126	106,490	104,660	0	(5,536)	0	(5,536)	0	99,126	0	0	0	2,045	01/25/2043	1

STATEMENT AS OF SEPTEMBER 30, 2017 OF THE Harvard Pilgrim Health Care, Inc.

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recogn-ized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
3136AE-2C-0	FNR 1370F LA - CMO/RMBS		09/01/2017	Paydown		237,843	237,843	250,701	246,743	.0	(8,902)	.0	(8,902)	.0	237,843	.0	.0	.0	4,989	10/25/2037	1
3136AF-CX-0	FNR 1372H LY - CMO/RMBS		09/01/2017	Paydown		79,251	79,251	84,006	82,797	.0	(3,547)	.0	(3,547)	.0	79,251	.0	.0	.0	1,591	08/25/2041	1
3136AF-SP-0	FNR 1373H BA - CMO/RMBS		09/01/2017	Paydown		222,696	222,696	234,857	230,744	.0	(8,051)	.0	(8,051)	.0	222,696	.0	.0	.0	4,698	10/25/2037	1
3136AF-TV-6	FNR 1373G TK - CMO/RMBS		09/01/2017	Paydown		93,296	93,296	98,777	97,686	.0	(4,391)	.0	(4,391)	.0	93,296	.0	.0	.0	1,930	09/25/2042	1
3136AJ-H2-5	FNR 1426E BD - CMO/RMBS		09/01/2017	Paydown		123,303	123,303	129,237	128,152	.0	(4,849)	.0	(4,849)	.0	123,303	.0	.0	.0	2,531	11/25/2042	1
3136AK-MJ-9	FNR 1440A EP - CMO/RMBS		09/01/2017	Paydown		109,409	109,409	115,187	114,377	.0	(4,968)	.0	(4,968)	.0	109,409	.0	.0	.0	2,261	10/25/2042	1
3136AN-SN-8	FNR 1529C PA - CMO/RMBS		09/01/2017	Paydown		83,227	83,227	87,076	86,432	.0	(3,205)	.0	(3,205)	.0	83,227	.0	.0	.0	1,474	09/25/2043	1
3136AN-WE-3	FNR 1527C HA - CMO/RMBS		09/01/2017	Paydown		86,139	86,139	90,177	89,653	.0	(3,513)	.0	(3,513)	.0	86,139	.0	.0	.0	1,525	03/25/2044	1
31371K-LJ-8	FN 254229 - RMBS		09/01/2017	Paydown		1,398	1,398	1,448	1,416	.0	(17)	.0	(17)	.0	1,398	.0	.0	.0	54	02/01/2022	1
31371K-RJ-7	FN 254406 - RMBS		09/01/2017	Paydown		941	941	970	965	.0	(24)	.0	(24)	.0	941	.0	.0	.0	35	08/01/2032	1
31371L-6D-6	FN 255668 - RMBS		09/01/2017	Paydown		22,569	22,569	22,918	22,726	.0	(157)	.0	(157)	.0	22,569	.0	.0	.0	753	03/01/2025	1
31371L-QX-0	FN 255270 - RMBS		09/01/2017	Paydown		12,417	12,417	12,124	12,206	.0	211	.0	211	.0	12,417	.0	.0	.0	326	06/01/2024	1
31371L-SJ-9	FN 255321 - RMBS		09/01/2017	Paydown		14,171	14,171	14,380	14,268	.0	(97)	.0	(97)	.0	14,171	.0	.0	.0	461	07/01/2024	1
31371L-XW-4	FN 255493 - RMBS		09/01/2017	Paydown		4,152	4,151	4,250	4,200	.0	(49)	.0	(49)	.0	4,151	.0	.0	.0	136	11/01/2024	1
31371M-AN-7	FN 255713 - RMBS		09/01/2017	Paydown		5,296	5,296	5,172	5,187	.0	110	.0	110	.0	5,296	.0	.0	.0	133	04/01/2025	1
31371M-MM-6	FN 256064 - RMBS		09/01/2017	Paydown		9,992	9,992	9,964	9,945	.0	47	.0	47	.0	9,992	.0	.0	.0	349	01/01/2026	1
3137AB-MQ-1	FHR 3880A GA - CMO/RMBS		09/01/2017	Paydown		58,198	58,198	62,690	61,743	.0	(3,546)	.0	(3,546)	.0	58,198	.0	.0	.0	1,353	12/15/2040	1
3137AH-AH-1	FHR 3965B GA - CMO/RMBS		09/01/2017	Paydown		94,162	94,162	103,394	99,083	.0	(4,921)	.0	(4,921)	.0	94,162	.0	.0	.0	2,585	01/15/2040	1
3137AH-GR-3	FHR 3959B MA - CMO/RMBS		09/01/2017	Paydown		77,981	77,981	87,144	85,539	.0	(7,558)	.0	(7,558)	.0	77,981	.0	.0	.0	2,194	11/15/2041	1
3137AK-BG-5	FHR 3986C M - CMO/RMBS		09/01/2017	Paydown		45,548	45,548	50,046	48,412	.0	(2,944)	.0	(2,944)	.0	45,548	.0	.0	.0	1,215	09/15/2041	1
3137AS-CD-4	FHR 4077F MP - CMO/RMBS		09/01/2017	Paydown		95,155	95,155	101,994	100,298	.0	(5,143)	.0	(5,143)	.0	95,155	.0	.0	.0	2,183	08/15/2040	1
3137AT-EW-8	FHR 4091M KC - CMO/RMBS		09/01/2017	Paydown		179,174	179,174	190,148	187,404	.0	(8,232)	.0	(8,232)	.0	179,174	.0	.0	.0	3,171	08/15/2040	1
3137AX-GN-7	FHR 4146E PL - CMO/RMBS		09/01/2017	Paydown		46,640	46,640	51,071	49,795	.0	(3,155)	.0	(3,155)	.0	46,640	.0	.0	.0	965	12/15/2041	1
3137AX-XS-7	FHR 4159H LA - CMO/RMBS		09/01/2017	Paydown		72,197	72,197	78,819	77,167	.0	(4,971)	.0	(4,971)	.0	72,197	.0	.0	.0	1,459	02/15/2040	1
3137AY-HJ-8	FHR 4162A P - CMO/RMBS		09/01/2017	Paydown		226,401	226,401	242,249	237,029	.0	(10,630)	.0	(10,630)	.0	226,401	.0	.0	.0	4,034	02/15/2033	1
3137B3-BG-2	FHR 4234A GA - CMO/RMBS		09/01/2017	Paydown		123,912	123,912	130,960	128,936	.0	(5,025)	.0	(5,025)	.0	123,912	.0	.0	.0	3,018	08/15/2039	1
3137BY-AM-2	FHR 4680D PH - CMO/RMBS		09/01/2017	Paydown		51,633	51,633	54,054	.0	.0	(2,420)	.0	(2,420)	.0	51,633	.0	.0	.0	77	03/15/2046	1
3137BY-P9-5	FHR 4692A LH - CMO/RMBS		09/01/2017	Paydown		101,816	101,816	107,145	.0	.0	(5,329)	.0	(5,329)	.0	101,816	.0	.0	.0	306	05/15/2046	1
3137F2-6N-1	FHR 4703B LH - CMO/RMBS		09/01/2017	Paydown		21,057	21,057	22,041	.0	.0	(984)	.0	(984)	.0	21,057	.0	.0	.0	.0	07/15/2046	1
3137GA-PH-4	FHR 3740H AB - CMO/RMBS		09/01/2017	Paydown		144,898	144,898	154,225	152,236	.0	(7,338)	.0	(7,338)	.0	144,898	.0	.0	.0	3,668	11/15/2038	1
31385W-X7-9	FN 555202 - RMBS		09/01/2017	Paydown		1,093	1,093	1,132	1,123	.0	(30)	.0	(30)	.0	1,093	.0	.0	.0	40	01/01/2033	1
31385X-EC-7	FN 555531 - RMBS		09/01/2017	Paydown		11,090	11,090	11,049	11,030	.0	61	.0	61	.0	11,090	.0	.0	.0	360	06/01/2033	1
31385X-Q9-1	FN 555880 - RMBS		09/01/2017	Paydown		10,477	10,477	10,416	10,399	.0	78	.0	78	.0	10,477	.0	.0	.0	338	11/01/2033	1
3138E9-KC-3	FN AK4790 - RMBS		09/01/2017	Paydown		82,807	82,807	88,603	87,705	.0	(4,898)	.0	(4,898)	.0	82,807	.0	.0	.0	1,465	03/01/2027	1
3138EJ-B8-0	FN AL1862 - RMBS		09/01/2017	Paydown		142,532	142,532	152,531	150,209	.0	(7,678)	.0	(7,678)	.0	142,532	.0	.0	.0	2,558	04/01/2027	1
3138EJ-CP-1	FN AL1877 - RMBS		09/01/2017	Paydown		55,847	55,847	59,739	59,031	.0	(3,185)	.0	(3,185)	.0	55,847	.0	.0	.0	969	06/01/2027	1
3138LX-7H-6	FN A07195 - RMBS		09/01/2017	Paydown		120,228	120,228	127,141	125,571	.0	(5,342)	.0	(5,342)	.0	120,228	.0	.0	.0	1,972	09/01/2027	1
3138W9-TV-2	FN AS0563 - RMBS		09/01/2017	Paydown		67,940	67,940	72,526	73,830	.0	(5,890)	.0	(5,890)	.0	67,940	.0	.0	.0	1,730	09/01/2043	1
313921-6B-9	FNW 01110 A2 - CMO/RMBS		09/01/2017	Paydown		3,812	3,812	4,064	3,951	.0	(140)	.0	(140)	.0	3,812	.0	.0	.0	167	12/25/2041	1
31392A-7C-6	FNW 0211 A3 - CMO/RMBS		09/01/2017	Paydown		2,616	2,616	2,784	2,709	.0	(115)	.0	(115)	.0	2,616	.0	.0	.0	118	11/25/2031	1
31394C-Y5-5	FNR 0531 PA - CMO/RMBS		09/01/2017	Paydown		3,994	3,994	4,010	3,988	.0	6	.0	6	.0	3,994	.0	.0	.0	136	10/25/2034	1
31394M-X6-2	FHR 2720C DC - CMO/RMBS		09/01/2017	Paydown		86,600	86,600	91,254	87,295	.0	(695)	.0	(695)	.0	86,600	.0	.0	.0	2,467	12/15/2018	1
31395V-R2-7	FHR 2986A EB - CMO/RMBS		09/01/2017	Paydown		31,942	31,942	31,003	31,768	.0	174	.0	174	.0	31,942	.0	.0	.0	997	07/15/2034	1
31396J-2L-8	FHR 3127C CY - CMO/RMBS		09/01/2017	Paydown		7,183	7,183	7,005	7,102	.0	81	.0	81	.0	7,183	.0	.0	.0	228	03/15/2026	1
31397Q-4A-3	FNR 10149C L - CMO/RMBS																				

STATEMENT AS OF SEPTEMBER 30, 2017 OF THE Harvard Pilgrim Health Care, Inc.

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recogn- ized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date	NAIC Desig- nation or Market In- dicator (a)
31402M-LC-2	FN 733023 - RMBS		09/01/2017	Paydown		5,244	5,244	5,028	5,166	.0	.78	.0	.78	.0	5,244	.0	.0	.0	150	08/01/2018	1
31402Q-6T-3	FN 735382 - RMBS		09/01/2017	Paydown		27,505	27,505	29,108	29,193	.0	(1,689)	.0	(1,689)	.0	27,505	.0	.0	.0	821	04/01/2035	1
31402Q-WA-5	FN 735141 - RMBS		09/01/2017	Paydown		6,453	6,453	6,398	6,386	.0	.67	.0	.67	.0	6,453	.0	.0	.0	209	01/01/2035	1
31402Q-Y3-9	FN 735230 - RMBS		09/01/2017	Paydown		6,235	6,235	6,229	6,218	.0	.18	.0	.18	.0	6,235	.0	.0	.0	204	02/01/2035	1
31402R-FU-8	FN 735579 - RMBS		09/01/2017	Paydown		65,606	65,606	69,429	69,657	.0	(4,051)	.0	(4,051)	.0	65,606	.0	.0	.0	1,943	06/01/2035	1
31403B-VY-6	FN 744131 - RMBS		09/01/2017	Paydown		5,925	5,925	6,175	6,081	.0	(156)	.0	(156)	.0	5,925	.0	.0	.0	263	12/01/2024	1
31403C-6L-0	FN 745275 - RMBS		09/01/2017	Paydown		1,573	1,573	1,520	1,514	.0	.59	.0	.59	.0	1,573	.0	.0	.0	47	02/01/2036	1
31403C-XZ-9	FN 745096 - RMBS		09/01/2017	Paydown		15,573	15,573	15,515	15,489	.0	.84	.0	.84	.0	15,573	.0	.0	.0	520	11/01/2034	1
31403D-BD-0	FN 745336 - RMBS		09/01/2017	Paydown		41,244	41,244	44,344	44,568	.0	(3,324)	.0	(3,324)	.0	41,244	.0	.0	.0	1,229	03/01/2036	1
31403H-J5-0	FN 749184 - RMBS		09/01/2017	Paydown		287	287	296	294	.0	(7)	.0	(7)	.0	287	.0	.0	.0	10	10/01/2033	1
31403K-JU-4	FN 750977 - RMBS		09/01/2017	Paydown		2,089	2,089	2,017	2,016	.0	.74	.0	.74	.0	2,089	.0	.0	.0	55	11/01/2033	1
31403R-PE-2	FN 755621 - RMBS		09/01/2017	Paydown		446	446	455	456	.0	(10)	.0	(10)	.0	446	.0	.0	.0	14	01/01/2034	1
31404B-QV-7	FN 763768 - RMBS		09/01/2017	Paydown		363	363	371	370	.0	(7)	.0	(7)	.0	363	.0	.0	.0	(6)	01/01/2034	1
31404H-6Q-7	FN 769579 - RMBS		09/01/2017	Paydown		1,765	1,765	1,744	1,741	.0	.24	.0	.24	.0	1,765	.0	.0	.0	50	04/01/2034	1
31404J-SC-0	FN 770115 - RMBS		09/01/2017	Paydown		1,209	1,209	1,211	1,209	.0	.0	.0	.0	.0	1,209	.0	.0	.0	32	03/01/2034	1
31404P-ZL-4	FN 774879 - RMBS		09/01/2017	Paydown		3,206	3,206	3,154	3,148	.0	.58	.0	.58	.0	3,206	.0	.0	.0	89	04/01/2034	1
31404Q-WP-0	FN 775654 - RMBS		09/01/2017	Paydown		1,959	1,959	1,961	1,953	.0	.7	.0	.7	.0	1,959	.0	.0	.0	59	05/01/2019	1
31404X-SN-5	FN 781825 - RMBS		09/01/2017	Paydown		12,260	12,260	11,984	11,939	.0	320	.0	320	.0	12,260	.0	.0	.0	469	12/01/2034	1
31405C-L7-2	FN 785250 - RMBS		09/01/2017	Paydown		6,180	6,180	6,187	6,189	.0	.19	.0	.19	.0	6,180	.0	.0	.0	184	07/01/2019	1
31405P-NR-7	FN 795200 - RMBS		09/01/2017	Paydown		6,878	6,878	6,993	6,983	.0	(105)	.0	(105)	.0	6,878	.0	.0	.0	237	10/01/2034	1
31405Q-RE-0	FN 796185 - RMBS		09/01/2017	Paydown		1,172	1,172	1,185	1,182	.0	(10)	.0	(10)	.0	1,172	.0	.0	.0	41	11/01/2034	1
31405Q-UH-9	FN 796284 - RMBS		09/01/2017	Paydown		911	911	888	877	.0	.34	.0	.34	.0	911	.0	.0	.0	27	12/01/2034	1
31405Q-WF-1	FN 796346 - RMBS		09/01/2017	Paydown		284	284	277	272	.0	.11	.0	.11	.0	284	.0	.0	.0	9	10/01/2034	1
31405R-AM-8	FN 796612 - RMBS		09/01/2017	Paydown		1,520	1,520	1,549	1,549	.0	(29)	.0	(29)	.0	1,520	.0	.0	.0	47	10/01/2034	1
31405S-CP-7	FN 797578 - RMBS		09/01/2017	Paydown		2,320	2,320	2,305	2,300	.0	.20	.0	.20	.0	2,320	.0	.0	.0	69	06/01/2035	1
31406A-WA-7	FN 804153 - RMBS		09/01/2017	Paydown		1,133	1,133	1,148	1,146	.0	(13)	.0	(13)	.0	1,133	.0	.0	.0	37	12/01/2034	1
31406E-WL-4	FN 808051 - RMBS		09/01/2017	Paydown		3,436	3,436	3,319	3,318	.0	118	.0	118	.0	3,436	.0	.0	.0	97	02/01/2035	1
31406E-Z7-2	FN 808166 - RMBS		09/01/2017	Paydown		1,121	1,121	1,126	1,124	.0	(3)	.0	(3)	.0	1,121	.0	.0	.0	36	03/01/2035	1
31406N-C6-9	FN 814693 - RMBS		09/01/2017	Paydown		314	314	309	309	.0	.5	.0	.5	.0	314	.0	.0	.0	11	04/01/2035	1
31407M-Z4-0	FN 835163 - RMBS		09/01/2017	Paydown		639	639	626	626	.0	.13	.0	.13	.0	639	.0	.0	.0	14	08/01/2035	1
31407X-VS-7	FN 844025 - RMBS		09/01/2017	Paydown		2,355	2,355	2,374	2,374	.0	(19)	.0	(19)	.0	2,355	.0	.0	.0	67	11/01/2035	1
31408D-A6-1	FN 847929 - RMBS		09/01/2017	Paydown		4,093	4,093	4,051	4,061	.0	.32	.0	.32	.0	4,093	.0	.0	.0	122	12/01/2020	1
31409A-HN-2	FN 865237 - RMBS		09/01/2017	Paydown		3,053	3,053	3,105	3,101	.0	(49)	.0	(49)	.0	3,053	.0	.0	.0	146	02/01/2036	1
31409X-SS-9	FN 881729 - RMBS		09/01/2017	Paydown		8,320	8,320	8,461	8,475	.0	(156)	.0	(156)	.0	8,320	.0	.0	.0	258	03/01/2036	1
31410F-T6-2	FN 888073 - RMBS		09/01/2017	Paydown		32,086	32,086	31,785	31,734	.0	352	.0	352	.0	32,086	.0	.0	.0	1,064	02/01/2035	1
31410F-VS-8	FN 888221 - RMBS		09/01/2017	Paydown		1,541	1,541	1,522	1,518	.0	.24	.0	.24	.0	1,541	.0	.0	.0	51	03/01/2037	1
31410P-BP-7	FN 892946 - RMBS		09/01/2017	Paydown		143	143	147	150	.0	(7)	.0	(7)	.0	143	.0	.0	.0	6	08/01/2036	1
31410P-WX-7	FN 893562 - RMBS		09/01/2017	Paydown		18,317	18,317	18,637	18,550	.0	(233)	.0	(233)	.0	18,317	.0	.0	.0	874	09/01/2036	1
31410W-M6-2	FN 899581 - RMBS		09/01/2017	Paydown		5,883	5,883	5,853	5,842	.0	.41	.0	.41	.0	5,883	.0	.0	.0	170	07/01/2037	1
31411B-BU-6	FN 902851 - RMBS		09/01/2017	Paydown		571	571	582	582	.0	(12)	.0	(12)	.0	571	.0	.0	.0	22	12/01/2036	1
31412A-E6-7	FN 919157 - RMBS		09/01/2017	Paydown		395	395	401	399	.0	(4)	.0	(4)	.0	395	.0	.0	.0	15	04/01/2037	1
31415B-JT-7	FN 981874 - RMBS		09/01/2017	Paydown		469	469	476	475	.0	(5)	.0	(5)	.0	469	.0	.0	.0	17	07/01/2038	1
31415R-LX-0	FN 987198 - RMBS		09/01/2017	Paydown		1,354	1,354	1,374	1,372	.0	(18)	.0	(18)	.0	1,354	.0	.0	.0	49	07/01/2038	1
31417C-HH-1	FN AB5631 - RMBS		09/01/2017	Paydown		41,677	41,677	44,640	44,014	.0	(2,337)	.0	(2,337)	.0	41,677	.0	.0	.0	753	07/01/2027	1
31417C-QJ-7	FN AB5856 - RMBS		09/01/2017	Paydown		204,425	204,425	218,799	215,291	.0	(10,866)	.0	(10,866)	.0	204,425	.0	.0	.0	3,892	08/01/2027	1
31418M-WR-9	FN AD0655 - RMBS		09/01/2017	Paydown		9,121	9,121	9,586	9,632	.0	(511)	.0	(511)	.0	9,121	.0	.0	.0	229	04/01/2037	1
3199999	Subtotal - Bonds - U.S. Special Revenues					5,628,455	5,628,455	5,985,769	5,703,938	.0	(258,847)	.0	(258,847)	.0	5,628,455	.0	.0	.0	127,181	XXX	XXX
046353-AB-4	ASTRAZENECA PLC	C	09/15/2017	Maturity @ 100.0		500,000	500,000	521,350	502,042	.0	(2,042)	.0	(2,042)	.0	500,000	.0	.0	.0	29,500	09/15/2017	2FE
05531F-AL-7	BB&T CORP		07/14/2017	Call @ 100.0		1,555,000	1,555,000	1,552,170	1,554,636	.0	313	.0	313	.0	1,554,948	.0	52	52	22,738	08/15/2017	1FE
05948X-TL-5	BOAIS 03H 3A1 - CMO/RMBS		09/01/2017	Paydown		33,002	33,002	32,259	32,412	.0	.590	.0	.590	.0	33,002	.0	.0	.0	698	09/25/2033	1FM
067383-AD-1	C R BARD INC		07/19/2017	BARCLAYS CAPITAL INC.		1,294,301	1,295,000	1,293,355	1,294,666	.0	.180	.0	.180	.0	1,294,847	.0	(546)	(546)	18,251	01/15/2018	2FE
126650-BP-4	CVS CORP		09/10/2017	Paydown		5,224	5,224	5,224	5,224	.0	.0	.0	.0	.0	5,224	.0	.0	.0	185	12/10/2028	2FE
12667F-RY-3	CWALT 04220B 1A1 - CMO/RMBS		09/01/2017	Paydown		3,598	3,598	3,707	3,675	.0	(77)	.0	(77)	.0	3,598	.0	.0	.0	125	10/25/2034	1FM
14041N-ET-4	COMET 145A A - ABS		09/15/2017	VARIOUS		1,780,000	1,780,000	1,779,524	1,779,893	.0	117	.0	117	.0	1,780,000	.0	.0	.0	19,758	07/15/2020	1FE
15200N-AB-1	CNP 1 A2 - ABS		09/01/2017	Paydown		580,369	580,369	580,357	580,369	.0	.0	.0	.0	.0	580,369	.0	.0	.0	15,449	08/15/2019	1FE
152314-JQ-4	CXHE 04B AF6 - CMO/RMBS		09/01/2017	Paydown		13,320	13,320	13,320	13,320	.0	.0	.0	.0	.0	13,320	.0	.0	.0	371	03/25/2034	1FM
17307G-FQ-6	CMLT1 04NCM1 1A2 - CMO/RMBS		09/01/2017	Paydown		20,486	20,486	21,097	20,928	.0	(442)	.0	(442)	.0	20,486	.0	.0	.0	851	07/25/2034	3FM

STATEMENT AS OF SEPTEMBER 30, 2017 OF THE Harvard Pilgrim Health Care, Inc.

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-ign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recogn-ized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
17307G-GY-8	CMILT 04NCM2 1A2 - CMO/RMBS		09/01/2017	Paydown		1,187	1,187	1,223	1,218	.0	(31)	.0	(31)	.0	1,187	.0	.0	.0	.50	08/25/2034	1FM
20173V-AE-0	GCQFC 07GG11 A4 - CMBS		08/01/2017	Paydown		71,295	71,295	70,089	71,127	.0	171	.0	171	.0	71,295	.0	.0	.0	3,177	12/10/2049	1FM
20271R-AC-4	COMMONWEALTH BANK OF AUSTRALIA	C	09/18/2017	Maturity @ 100.0		1,000,000	1,000,000	998,340	999,755	.0	245	.0	245	.0	1,000,000	.0	.0	.0	19,000	09/18/2017	1FE
20825C-AN-4	CONOCOPHILLIPS		08/01/2017	Call @ 102.738		350,000	350,000	349,969	349,995	.0	.2	.0	.2	.0	349,997	.0	.3	.3	23,292	05/15/2018	2FE
22540V-2X-9	CSFB 0218B 2A1 - CMO/RMBS		09/01/2017	Paydown		945	945	983	935	34	(24)	.0	10	.0	945	.0	.0	.0	40	06/25/2034	3FM
22541S-V3-9	CSFB 04B 2A1 - CMO/RMBS		09/01/2017	Paydown		3,073	3,073	3,156	3,125	.0	(51)	.0	(51)	.0	3,073	.0	.0	.0	115	12/25/2034	1FM
294751-EY-4	EOABS 043 AV2 - CMO/RMBS		09/25/2017	Paydown		5,067	5,067	5,070	5,070	.0	(3)	.0	(3)	.0	5,067	.0	.0	.0	42	07/25/2034	1FM
354613-AH-4	FRANKLIN RESOURCES INC		09/15/2017	Maturity @ 100.0		835,000	835,000	830,449	834,338	.0	662	.0	662	.0	835,000	.0	.0	.0	11,481	09/15/2017	1FE
457187-AA-0	INGREDION INC		07/19/2017	LUFKIN		315,060	315,000	313,230	314,732	.0	205	.0	205	.0	314,937	.0	123	123	4,709	09/25/2017	2FE
576434-NV-2	MALT 04ALT3 2A1 - CMO/RMBS		09/01/2017	Paydown		1,816	1,816	1,902	1,878	.0	(62)	.0	(62)	.0	1,816	.0	.0	.0	57	04/25/2034	1FM
576434-PB-4	MALT 04ALT3 8A1 - CMO/RMBS		09/01/2017	Paydown		576	576	608	588	.0	(11)	.0	(11)	.0	576	.0	.0	.0	27	04/25/2034	1FM
576434-RH-9	MALT 04ALT5 3A1 - CMO/RMBS		09/01/2017	Paydown		1,566	1,566	1,632	1,608	.0	(42)	.0	(42)	.0	1,566	.0	.0	.0	64	06/25/2034	1FM
576434-RL-0	MALT 04ALT5 6A1 - CMO/RMBS		09/01/2017	Paydown		9,372	9,372	9,606	9,498	.0	(127)	.0	(127)	.0	9,372	.0	.0	.0	416	06/25/2034	1FM
59020U-NM-3	MLMI 041 1A - CMO/RMBS		09/01/2017	Paydown		711	711	715	723	.0	(11)	.0	(11)	.0	711	.0	.0	.0	13	12/25/2034	1FM
62940Q-AA-3	NSG HOLDINGS LLC		07/01/2017	Paydown		.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	(5)	12/15/2032	3FE
65538P-AD-0	NAA 071 1A3 - CMO/RMBS		09/01/2017	Paydown		5,241	5,241	5,241	4,964	.0	277	.0	277	.0	5,241	.0	.0	.0	157	03/25/2047	1FM
68268N-AH-6	ONEOK PARTNERS LP		09/01/2017	Call @ 100.0		435,000	435,000	433,752	434,808	.0	171	.0	171	.0	434,979	.0	21	21	7,975	10/01/2017	2FE
68403B-AE-5	OOMLT 07FXD2 2A4 - CMO/RMBS		09/01/2017	Paydown		20,244	20,244	20,244	19,540	.0	704	.0	704	.0	20,244	.0	.0	.0	482	03/25/2037	1FM
72650R-AZ-5	PLAINS ALL AMERICAN PIPELINE LP		08/17/2017	UBS SECURITIES LLC		530,000	530,000	529,062	529,485	.0	56	.0	56	.0	529,541	.0	459	459	14,025	06/01/2022	2FE
73329B-AE-6	PILOT 151 A3 - ABS		09/21/2017	Paydown		195,763	195,763	195,730	195,756	.0	.7	.0	.7	.0	195,763	.0	.0	.0	1,651	07/23/2018	1FE
75970N-BD-8	RAINC 053 AF3 - CMO/RMBS		09/01/2017	Paydown		25,715	25,715	25,319	25,659	.0	56	.0	56	.0	25,715	.0	.0	.0	740	11/25/2035	1FM
759950-CT-3	RAINC 042 AF4 - CMO/RMBS		09/01/2017	Paydown		1,794	1,794	1,789	1,783	.0	12	.0	12	.0	1,794	.0	.0	.0	49	07/25/2034	1FM
76110W-WG-7	RASC 04KS2 A16 - CMO/RMBS		09/01/2017	Paydown		6,698	6,698	6,697	6,699	.0	24	.0	24	.0	6,698	.0	.0	.0	179	03/25/2034	1FM
84650W-AD-8	SPAREBANK 1 BOLIGKREDITT AS	C	06/30/2017	Maturity @ 100.0		.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	11,500	06/30/2018	1FE
92343V-BP-8	VERIZON COMMUNICATIONS INC		09/22/2017	Call @ 101.665		790,000	790,000	789,968	789,988	.0	.5	.0	.5	.0	789,993	.0	.7	.7	44,968	09/14/2018	2FE
92922F-TZ-1	WAMU 04CB2 4A - CMO/RMBS		09/01/2017	Paydown		28,062	28,062	29,004	28,694	.0	(633)	.0	(633)	.0	28,062	.0	.0	.0	1,121	08/25/2034	1FM
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						10,419,485	10,420,124	10,426,144	10,419,118	34	240	0	274	0	10,419,365	0	119	119	253,252	XXX	XXX
8399997. Total - Bonds - Part 4						16,093,723	16,094,362	16,461,363	16,170,693	34	(260,460)	0	(260,426)	0	16,093,604	0	120	120	381,874	XXX	XXX
8399998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
8399999. Total - Bonds						16,093,723	16,094,362	16,461,363	16,170,693	34	(260,460)	0	(260,426)	0	16,093,604	0	120	120	381,874	XXX	XXX
8999997. Total - Preferred Stocks - Part 4						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
8999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
8999999. Total - Preferred Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
000000-00-0	Federal Home Loan Bank of Boston		09/14/2017	Federal Home Loan Bank of Boston	11,578,000	1,157,800		1,157,800	1,157,800	.0	.0	.0	.0	.0	1,157,800	.0	.0	.0	.0		V
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						1,157,800	XXX	1,157,800	1,157,800	0	0	0	0	0	1,157,800	0	0	0	0	XXX	XXX
921943-88-2	VANGUARD DEV MKT: INST		08/29/2017	VANGUARD	184,094.256	2,500,000		1,794,695	2,163,108	(368,412)	.0	.0	(368,412)	.0	1,794,695	.0	705,305	705,305	37,371		U
922040-10-0	VANGUARD CL INST INDEX MF		09/01/2017	VANGUARD	38,010.912	8,500,000		3,510,431	7,747,764	(4,237,333)	.0	.0	(4,237,333)	.0	3,510,431	.0	4,989,569	4,989,569	76,288		U
922908-87-6	VANGUARD INX TRS SML INX CL INST MF		08/29/2017	VANGUARD	23,441.163	1,500,000		569,386	1,447,961	(878,575)	.0	.0	(878,575)	.0	569,386	.0	930,614	930,614	7,782		L
9299999. Subtotal - Common Stocks - Mutual Funds						12,500,000	XXX	5,874,512	11,358,832	(5,484,320)	0	0	(5,484,320)	0	5,874,512	0	6,625,488	6,625,488	121,442	XXX	XXX
9799997. Total - Common Stocks - Part 4						13,657,800	XXX	7,032,312	12,516,632	(5,484,320)	0	0	(5,484,320)	0	7,032,312	0	6,625,488	6,625,488	121,442	XXX	XXX
9799998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
9799999. Total - Common Stocks						13,657,800	XXX	7,032,312	12,516,632	(5,484,320)	0	0	(5,484,320)	0	7,032,312	0	6,625,488	6,625,488	121,442	XXX	XXX
9899999. Total - Preferred and Common Stocks						13,657,800	XXX	7,032,312	12,516,632	(5,484,320)	0	0	(5,484,320)	0	7,032,312	0	6,625,488	6,625,488	121,442	XXX	XXX
9999999 - Totals						29,751,523	XXX	23,493,675	28,687,325	(5,484,286)	(260,460)	0	(5,744,746)	0	23,125,916	0	6,625,607	6,625,607	503,315	XXX	XXX

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues.....2

Schedule DB - Part A - Section 1 - Options, Caps, Floors, Collars, Swaps and Forwards Open
N O N E

Schedule DB - Part B - Section 1 - Futures Contracts Open
N O N E

Schedule DB - Part B - Section 1B - Brokers with whom cash deposits have been made
N O N E

Schedule DB - Part D - Section 1 - Counterparty Exposure for Derivative Instruments Open
N O N E

Schedule DB - Part D-Section 2 - Collateral for Derivative Instruments Open - Pledged By
N O N E

Schedule DB - Part D-Section 2 - Collateral for Derivative Instruments Open - Pledged To
N O N E

Schedule DL - Part 1 - Reinvested Collateral Assets Owned
N O N E

Schedule DL - Part 2 - Reinvested Collateral Assets Owned
N O N E

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1	2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
					6	7	8	
					First Month	Second Month	Third Month	
Depository	Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date				*
Bank of America Boston, MA		0.000	0	0	26,232,149	1,135,038	(4,507,183)	XXX
Federal Home Loan Bank Boston, MA		0.000			159,774	158,191	913,132	XXX
0199998. Deposits in ... depositories that do not exceed the allowable limit in any one depository (See instructions) - Open Depositories	XXX	XXX						XXX
0199999. Totals - Open Depositories	XXX	XXX	0	0	26,391,923	1,293,229	(3,594,051)	XXX
0299998. Deposits in ... depositories that do not exceed the allowable limit in any one depository (See instructions) - Suspended Depositories	XXX	XXX						XXX
0299999. Totals - Suspended Depositories	XXX	XXX	0	0	0	0	0	XXX
0399999. Total Cash on Deposit	XXX	XXX	0	0	26,391,923	1,293,229	(3,594,051)	XXX
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX				XXX
0599999. Total - Cash	XXX	XXX	0	0	26,391,923	1,293,229	(3,594,051)	XXX

Schedule E - Part 2 - Cash Equivalents - Investments Owned End of Current Quarter

N O N E